



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 10/09/2013

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 16/09/2013	Foreign Exchange Future	9.98860	9.98860		9.98550	9.98550		13.76	1,624,505,949.60	162,636	506,343.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	2,688.60000	2.68860	2,685.50000	2.68550	2,688.600	14.85	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	0.00000	0.00000	0.00000	0.00000	0.000	14.85	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	1,488.60000	1.48860	1,485.50000	1.48550	1,488.600	18.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	0.00000	0.00000	0.00000	0.00000	0.000	18.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	1,288.60000	1.28860	1,285.50000	1.28550	1,288.600	19.96	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	0.00000	0.00000	0.00000	0.00000	0.000	19.96	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	1,238.60000	1.23860	1,235.50000	1.23550	1,238.600	20.32	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	0.00000	0.00000	0.00000	0.00000	0.000	20.32	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	1,188.60000	1.18860	1,185.50010	1.18550	1,188.600	20.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	0.00000	0.00000	0.00010	0.00000	0.000	20.69	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	1,138.60020	1.13860	1,135.50040	1.13550	1,138.600	21.05	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	0.00020	0.00000	0.00040	0.00000	0.000	21.05	0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	988.60790	0.98861	985.51080	0.98551	988.608	22.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	0.00790	0.00001	0.01080	0.00001	0.008	22.15	0.00	0	6,202.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	788.64980	0.78865	785.56710	0.78557	788.650	20.18	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	0.04980	0.00005	0.06710	0.00007	0.050	20.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	688.72790	0.68873	685.66970	0.68567	688.728	19.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	0.12790	0.00013	0.16970	0.00017	0.128	19.20	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	638.80590	0.63881	635.77050	0.63577	638.806	18.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	0.20590	0.00021	0.27050	0.00027	0.206	18.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	588.93180	0.58893	585.93130	0.58593	588.932	18.22	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	0.33180	0.00033	0.43130	0.00043	0.332	18.22	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	489.46380	0.48946	486.59510	0.48660	489.464	17.24	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	0.86380	0.00086	1.09510	0.00110	0.864	17.24	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	440.07370	0.44007	437.44750	0.43745	440.074	16.89	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	1.47370	0.00147	1.94750	0.00195	1.474	16.89	0.00	0	43,095.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	352.31470	0.35231	350.59640	0.35060	352.315	16.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	3.71470	0.00371	5.09640	0.00510	3.715	16.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	342.70320	0.34270	341.13750	0.34114	342.703	16.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	4.10320	0.00410	5.63750	0.00564	4.103	16.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	333.12890	0.33313	331.72820	0.33173	333.129	16.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	4.52890	0.00453	6.22820	0.00623	4.529	16.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	295.27290	0.29527	294.66720	0.29467	295.273	15.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2013	Foreign Exchange Future	9.70	Put	6.67290	0.00667		9.16720	0.00917	6.673	15.85	0.00	0	3,201.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.75	Call	249.24100	0.24924	249.95790	0.24996	249.241	249.241	15.50	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.75	Put	10.64100	0.01064	14.45790	0.01446	10.641	10.641	15.50	0.00	0	1,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.80	Call	205.20470	0.20520	207.60950	0.20761	205.205	205.205	15.16	0.00	0	600.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.80	Put	16.60470	0.01660	22.10950	0.02211	16.605	16.605	15.16	0.00	0	6,500.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.85	Call	163.90400	0.16390	168.28370	0.16828	163.904	163.904	14.81	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.85	Put	25.30400	0.02530	32.78370	0.03278	25.304	25.304	14.81	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.90	Call	126.18210	0.12618	132.64130	0.13264	126.182	126.182	14.46	0.00	0	2,830.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.90	Put	37.58210	0.03758	47.14130	0.04714	37.582	37.582	14.46	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.00	Call	64.81030	0.06481	74.57210	0.07457	64.810	64.810	13.76	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.00	Put	76.21030	0.07621	89.07210	0.08907	76.210	76.210	13.76	0.00	0	22,194.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.06	Call	43.34360	0.04334	53.00310	0.05300	43.344	43.344	14.35	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.06	Put	114.74360	0.11474	127.50310	0.12750	114.744	114.744	14.35	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.10	Call	32.73970	0.03274	41.87400	0.04187	32.740	32.740	14.75	0.00	0	1.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.10	Put	144.13970	0.14414	156.37400	0.15637	144.140	144.140	14.75	0.00	0	10,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.12	Call	28.36910	0.02837	37.14720	0.03715	28.369	28.369	14.94	0.00	0	2,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.12	Put	159.76910	0.15977	171.64720	0.17165	159.769	159.769	14.94	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.15	Call	22.81130	0.02281	30.97710	0.03098	22.811	22.811	15.24	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.15	Put	184.21130	0.18421	195.47710	0.19548	184.211	184.211	15.24	0.00	0	100.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.20	Call	15.75780	0.01576	22.79210	0.02279	15.758	15.758	15.73	0.00	0	1,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.20	Put	227.15780	0.22716	237.29210	0.23729	227.158	227.158	15.73	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.25	Call	10.82550	0.01083	16.71480	0.01671	10.825	10.825	16.22	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.25	Put	272.22550	0.27223	281.21480	0.28121	272.225	272.225	16.22	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.27	Call	9.30740	0.00931	14.75730	0.01476	9.307	9.307	16.42	0.00	0	15,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.27	Put	290.70740	0.29071	299.25730	0.29926	290.707	290.707	16.42	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.30	Call	7.41620	0.00742	12.23990	0.01224	7.416	7.416	16.71	0.00	0	35,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.30	Put	318.81620	0.31882	326.73990	0.32674	318.816	318.816	16.71	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.32	Call	6.37340	0.00637	10.80530	0.01081	6.373	6.373	16.91	0.00	0	200.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.32	Put	337.77340	0.33777	345.30530	0.34531	337.773	337.773	16.91	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.40	Call	3.48240	0.00348	6.57560	0.00658	3.482	3.482	17.70	0.00	0	6.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.40	Put	414.88240	0.41488	421.07560	0.42108	414.882	414.882	17.70	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.50	Call	1.65520	0.00166	3.56970	0.00357	1.655	1.655	18.68	0.00	0	4,200.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.50	Put	513.05520	0.51306	518.06970	0.51807	513.055	513.055	18.68	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.60	Call	0.81490	0.00081	1.77370	0.00177	0.815	0.815	19.70	0.00	0	24,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.60	Put	612.21490	0.61221	616.27370	0.61627	612.215	612.215	19.70	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.65	Call	0.57830	0.00058	1.24830	0.00125	0.578	0.578	20.20	0.00	0	5,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.65	Put	661.97830	0.66198	665.74830	0.66575	661.978	661.978	20.20	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.70	Call	0.41380	0.00041	0.87850	0.00088	0.414	0.414	20.71	0.00	0	10,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.70	Put	711.81380	0.71181	715.37850	0.71538	711.814	711.814	20.71	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.75	Call	0.29870	0.00030	0.61870	0.00062	0.299	0.299	21.22	0.00	0	19,088.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.75	Put	761.69870	0.76170	765.11870	0.76512	761.699	761.699	21.22	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.80	Call	0.21750	0.00022	0.43630	0.00044	0.218	0.218	21.73	0.00	0	50,958.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.80	Put	811.61750	0.81162	814.93630	0.81494	811.618	811.618	21.73	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.00	Call	0.06690	0.00007	0.11050	0.00011	0.067	0.067	23.76	0.00	0	37,500.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.00	Put	1,011.46690	1.01147	1,014.61050	1.01461	1,011.467	1,011.467	23.76	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.30	Call	0.01840	0.00002	0.02740	0.00003	0.018	0.018	27.18	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.30	Put	1,311.41840	1.31142	1,314.52740	1.31453	1,311.418	1,311.418	27.18	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.60	Call	0.00680	0.00001	0.00880	0.00001	0.007	0.007	30.60	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.60	Put	1,611.40680	1.61141	1,614.50880	1.61451	1,611.407	1,611.407	30.60	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.90	Call	0.00320	0.00000	0.00360	0.00000	0.003	0.003	34.02	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.90	Put	1,911.40320	1.91140	1,914.50360	1.91450	1,911.403	1,911.403	34.02	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	12.25	Call	0.01170	0.00001	0.01190	0.00001	0.012	0.012	42.25	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	12.25	Put	2,261.41170	2.26141	2,264.51190	2.26451	2,261.412	2,261.412	42.25	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	12.50	Call	0.03440	0.00003	0.03430	0.00003	0.034	0.034	49.34	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	12.50	Put	2,511.43440	2.51143	2,514.53430	2.51453	2,511.434	2,511.434	49.34	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	12.95	Call	0.13340	0.00013	0.12970	0.00013	0.133	0.133	62.10	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	12.95	Put	2,961.53340	2.96153	2,964.62970	2.96463	2,961.533	2,961.533	62.10	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	13.10	Call	0.10570	0.00011	0.10250	0.00010	0.106	63.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	13.10	Put	3,111.50570	3.11151	3,114.60250	3.11460	3,111.506	63.52	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry			9.99860	9.99860	9.99570	9.99570		14.46	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Call	719.39090	0.71939	716.65520	0.71666	719.391	16.41	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Put	0.79090	0.00079	0.95520	0.00096	0.791	16.41	0.00	0	1,200.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Call	709.44190	0.70944	706.70260	0.70670	709.442	16.32	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Put	0.84190	0.00084	1.00260	0.00100	0.842	16.32	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Call	699.49630	0.69950	696.75260	0.69675	699.496	16.24	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Put	0.89630	0.00090	1.05260	0.00105	0.896	16.24	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Call	689.55440	0.68955	686.80550	0.68681	689.554	16.15	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Put	0.95440	0.00095	1.10550	0.00111	0.954	16.15	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Call	177.79390	0.17779	181.99690	0.18200	177.794	14.48	0.00	0	2,400.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Put	59.19390	0.05919	66.29690	0.06630	59.194	14.48	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry			10.00300	10.00300	10.00020	10.00020		14.74	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Call	1,803.01050	1.80301	1,800.20970	1.80021	1,803.010	25.38	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Put	0.01050	0.00001	0.00970	0.00001	0.011	25.38	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Call	1,753.01310	1.75301	1,750.21250	1.75021	1,753.013	24.98	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Put	0.01310	0.00001	0.01250	0.00001	0.013	24.98	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Call	1,703.01640	1.70302	1,700.21610	1.70022	1,703.016	24.58	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Put	0.01640	0.00002	0.01610	0.00002	0.016	24.58	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Call	764.15620	0.76416	761.81160	0.76181	764.156	16.37	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Put	1.15620	0.00116	1.61160	0.00161	1.156	16.37	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Call	754.20530	0.75421	751.88170	0.75188	754.205	16.26	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Put	1.20530	0.00121	1.68170	0.00168	1.205	16.26	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Call	744.25670	0.74426	741.95530	0.74196	744.257	16.16	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Put	1.25670	0.00126	1.75530	0.00176	1.257	16.16	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Call	497.15890	0.49716	495.99190	0.49599	497.159	13.56	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Put	4.15890	0.00416	5.79190	0.00579	4.159	13.56	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.55	Call	459.18810	0.45919	458.55700	0.45856	459.188	13.66	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.55	Put	6.18810	0.00619	8.35700	0.00836	6.188	13.66	0.00	0	500.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Call	412.79900	0.41280	412.97180	0.41297	412.799	13.78	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Put	9.79900	0.00980	12.77180	0.01277	9.799	13.78	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Call	324.96700	0.32497	327.11050	0.32711	324.967	14.02	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Put	21.96700	0.02197	26.91050	0.02691	21.967	14.02	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Call	23.68460	0.02368	28.55080	0.02855	23.685	17.78	0.00	0	500.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Put	460.68460	0.46068	468.35080	0.46835	460.685	17.78	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry			10.04140	10.04140	10.03880	10.03880		15.03	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	667.73040	0.66773	666.99130	0.66699	667.730	13.97	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	16.33040	0.01633	18.19130	0.01819	16.330	13.97	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	658.49830	0.65850	657.83370	0.65783	658.498	13.96	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	17.09830	0.01710	19.03370	0.01903	17.098	13.96	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	649.29730	0.64930	648.70830	0.64871	649.297	13.95	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	17.89730	0.01790	19.90830	0.01991	17.897	13.95	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	594.78950	0.59479	594.69900	0.59470	594.789	13.86	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	23.38950	0.02339	25.89900	0.02590	23.389	13.86	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	191.92630	0.19193	198.21450	0.19821	191.926	15.13	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	220.52630	0.22053	229.41450	0.22941	220.526	15.13	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry			10.04580	10.04580	10.04320	10.04320		15.10	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	584.51740	0.58452	584.72380	0.58472	584.517	13.91	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	28.71740	0.02872	31.52380	0.03152	28.717	13.91	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	575.72230	0.57572	576.01820	0.57602	575.722	13.90	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	29.92230	0.02992	32.81820	0.03282	29.922	13.90	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	566.96890	0.56697	567.35580	0.56736	566.969	13.89	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	31.16890	0.03117	34.15580	0.03416	31.169	13.89	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	532.40670	0.53241	533.17370	0.53317	532.407	13.84	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	36.60670	0.03661	39.97370	0.03997	36.607	13.84	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	190.51770	0.19052	196.85180	0.19685	190.518	15.35	0.00	0	6,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	244.71770	0.24472	253.65180	0.25365	244.718	15.35	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry			10.05030	10.05030	10.04770	10.04770		14.99	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,800.73290	1.80073	1,798.14610	1.79815	1,800.733	19.22	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	0.43290	0.00043	0.44610	0.00045	0.433	19.22	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,750.79250	1.75079	1,748.21080	1.74821	1,750.793	18.91	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	0.49250	0.00049	0.51080	0.00051	0.493	18.91	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	644.18880	0.64419	643.91990	0.64392	644.189	13.87	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	23.88880	0.02389	26.21990	0.02622	23.889	13.87	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	635.20270	0.63520	635.01380	0.63501	635.203	13.85	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	24.90270	0.02490	27.31380	0.02731	24.903	13.85	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	626.25310	0.62625	626.14590	0.62615	626.253	13.84	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	25.95310	0.02595	28.44590	0.02845	25.953	13.84	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	498.71320	0.49871	500.08120	0.50008	498.713	13.85	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	48.41320	0.04841	52.38120	0.05238	48.413	13.85	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	423.23630	0.42324	425.80680	0.42581	423.236	14.11	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	72.93630	0.07294	78.10680	0.07811	72.936	14.11	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			10.05180	10.05180	10.04910	10.04910		15.02	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	541.64860	0.54165	542.41000	0.54241	541.649	13.75	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	39.84860	0.03985	43.31000	0.04331	39.849	13.75	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	78.24070	0.07824	83.57970	0.08358	78.241	17.74	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	626.44070	0.62644	634.47970	0.63448	626.441	17.74	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			10.09480	10.09480	10.09220	10.09220		15.27	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,796.61430	1.79661	1,794.03940	1.79404	1,796.614	17.41	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	1.81430	0.00181	1.83940	0.00184	1.814	17.41	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	712.23140	0.71223	711.69180	0.71169	712.231	13.99	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	47.43140	0.04743	49.49180	0.04949	47.431	13.99	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	703.74510	0.70375	703.26860	0.70327	703.745	13.99	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	48.94510	0.04895	51.06860	0.05107	48.945	13.99	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	695.29790	0.69530	694.88560	0.69489	695.298	13.98	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	50.49790	0.05050	52.68560	0.05269	50.498	13.98	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	613.03880	0.61304	613.32550	0.61333	613.039	13.94	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	68.23880	0.06824	71.12550	0.07113	68.239	13.94	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	502.84070	0.50284	504.32350	0.50432	502.841	14.19	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	108.04070	0.10804	112.12350	0.11212	108.041	14.19	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	113.53620	0.11354	117.97600	0.11798	113.536	18.07	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	768.73620	0.76874	775.77600	0.77578	768.736	18.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.11840	10.11840	10.11600	10.11600		15.29	1,479,016,646.40	146,171	297,231.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,718.80810	2.71881	2,716.41530	2.71642	2,718.808	20.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.40810	0.00041	0.41530	0.00042	0.408	20.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,119.85160	2.11985	2,117.49170	2.11749	2,119.852	18.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	1.45160	0.00145	1.49170	0.00149	1.452	18.20	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,377.55320	1.37755	1,375.41110	1.37541	1,377.553	15.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	9.15320	0.00915	9.41110	0.00941	9.153	15.44	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,231.63020	1.23163	1,229.59290	1.22959	1,231.630	14.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	13.23020	0.01323	13.59290	0.01359	13.230	14.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,204.66350	1.20466	1,202.64940	1.20265	1,204.664	14.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	14.16350	0.01416	14.54940	0.01455	14.163	14.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,156.50010	1.15650	1,154.53070	1.15453	1,156.500	14.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	16.00010	0.01600	16.43070	0.01643	16.000	14.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,135.28380	1.13528	1,133.33620	1.13334	1,135.284	14.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	16.88380	0.01688	17.33620	0.01734	16.884	14.55	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,108.56800	1.10857	1,106.64780	1.10665	1,108.568	14.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	18.06800	0.01807	18.54780	0.01855	18.068	14.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	948.32060	0.94832	946.78180	0.94678	948.321	14.15	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	29.92060	0.02992	30.78180	0.03078	29.921	14.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	773.17350	0.77317	772.49150	0.77249	773.174	14.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	54.77350	0.05477	56.49150	0.05649	54.774	14.08	0.00	0	5,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013		Foreign Exchange Future	9.55	Call	650.76250	0.65076	650.93790	0.65094	650.763	14.03	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.55	Put	82.36250	0.08236	84.93790	0.08494	82.363	14.03	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.60	Call	611.98810	0.61199	612.48340	0.61248	611.988	14.01	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.60	Put	93.58810	0.09359	96.48340	0.09648	93.588	14.01	0.00	0	10,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.69	Call	549.39600	0.54940	550.56740	0.55057	549.396	14.24	0.00	0	750.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.69	Put	120.99600	0.12100	124.56740	0.12457	120.996	14.24	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.70	Call	542.72260	0.54272	543.97030	0.54397	542.723	14.27	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.70	Put	124.32260	0.12432	127.97030	0.12797	124.323	14.27	0.00	0	400.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Call	510.21010	0.51021	511.84280	0.51184	510.210	14.40	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Put	141.81010	0.14181	145.84280	0.14584	141.810	14.40	51,311,500.00	5,000	5,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Call	479.12750	0.47913	481.14560	0.48115	479.128	14.53	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Put	160.72750	0.16073	165.14560	0.16515	160.728	14.53	0.00	0	21,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Call	449.47500	0.44947	451.87470	0.45187	449.475	14.65	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Put	181.07500	0.18108	185.87470	0.18587	181.075	14.65	0.00	0	10,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Call	369.01340	0.36901	372.49950	0.37250	369.013	15.04	0.00	0	200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Put	250.61340	0.25061	256.49950	0.25650	250.613	15.04	0.00	0	300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Call	322.22370	0.32222	326.35470	0.32635	322.224	15.29	0.00	0	250.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Put	303.82370	0.30382	310.35470	0.31035	303.824	15.29	0.00	0	300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Call	306.14220	0.30614	0.00000	0.00000	306.142	15.45	1,014,100.00	100	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Put	327.74220	0.32774	0.00000	0.00000	327.742	15.45	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Call	302.24690	0.30225	306.48120	0.30648	302.247	15.49	0.00	0	4,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Put	333.84690	0.33385	340.48120	0.34048	333.847	15.49	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Call	283.51700	0.28352	287.83060	0.28783	283.517	15.69	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Put	365.11700	0.36512	371.83060	0.37183	365.117	15.69	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Call	265.97140	0.26597	270.34570	0.27035	265.971	15.89	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Put	397.57140	0.39757	404.34570	0.40435	397.571	15.89	0.00	0	5,300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Call	259.27330	0.25927	263.66360	0.26366	259.273	15.97	0.00	0	750.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Put	410.87330	0.41087	417.66360	0.41766	410.873	15.97	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Call	249.55320	0.24955	253.96700	0.25397	249.553	16.09	0.00	0	10,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Put	431.15320	0.43115	437.96700	0.43797	431.153	16.09	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Call	231.24980	0.23125	235.68800	0.23569	231.250	16.33	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Put	472.84980	0.47285	479.68800	0.47969	472.850	16.33	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Call	219.84690	0.21985	224.29080	0.22429	219.847	16.49	0.00	0	20,100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Put	501.44690	0.50145	508.29080	0.50829	501.447	16.49	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Call	198.83290	0.19883	203.25930	0.20326	198.833	16.81	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Put	560.43290	0.56043	567.25930	0.56726	560.433	16.81	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.51	Call	191.52960	0.19153	195.94050	0.19594	191.530	16.93	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.51	Put	583.12960	0.58313	589.94050	0.58994	583.130	16.93	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.55	Call	182.25200	0.18225	186.63600	0.18664	182.252	17.09	0.00	0	6.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.55	Put	613.85200	0.61385	620.63600	0.62064	613.852	17.09	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.56	Call	180.01040	0.18001	184.38860	0.18439	180.010	17.13	0.00	0	18,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.56	Put	621.61040	0.62161	628.38860	0.62839	621.610	17.13	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.60	Call	171.35430	0.17135	175.69790	0.17570	171.354	17.29	0.00	0	5,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.60	Put	652.95430	0.65295	659.69790	0.65970	652.954	17.29	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.70	Call	152.11230	0.15211	156.34520	0.15635	152.112	17.71	0.00	0	550.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.70	Put	733.71230	0.73371	740.34520	0.74035	733.712	17.71	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.80	Call	135.38420	0.13538	139.48290	0.13948	135.384	18.13	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.80	Put	816.98420	0.81698	823.48290	0.82348	816.984	18.13	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.84	Call	129.32040	0.12932	133.35920	0.13336	129.320	18.30	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.84	Put	850.92040	0.85092	857.35920	0.85736	850.920	18.30	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.92	Call	118.15990	0.11816	122.07630	0.12208	118.160	18.64	0.00	0	250.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.92	Put	919.75990	0.91976	926.07630	0.92608	919.760	18.64	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.00	Call	108.16800	0.10817	111.95670	0.11196	108.168	18.98	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.00	Put	989.76800	0.98977	995.95670	0.99596	989.768	18.98	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.20	Call	87.31500	0.08732	90.74530	0.09075	87.315	19.81	0.00	0	20,100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.20	Put	1,168.91500	1.16891	1,174.74530	1.17475	1,168.915	19.81	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.35	Call	74.85260	0.07485	78.00010	0.07800	74.853	20.42	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,306.45260	1.30645	1,312.00010	1.31200	1,306.453	20.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	64.62070	0.06462	67.50450	0.06750	64.621	21.03	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,446.22070	1.44622	1,451.50450	1.45150	1,446.221	21.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	53.70730	0.05371	56.27140	0.05627	53.707	21.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,635.30730	1.63531	1,640.27140	1.64027	1,635.307	21.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	41.65260	0.04165	43.80860	0.04381	41.653	23.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,923.25260	1.92325	1,927.80860	1.92781	1,923.253	23.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	36.00330	0.03600	37.86430	0.03786	36.003	25.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,267.60330	2.26760	2,271.86430	2.27186	2,267.603	25.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	34.88510	0.03489	36.65740	0.03666	34.885	26.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,416.48510	2.41649	2,420.65740	2.42066	2,416.485	26.10	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.13350	10.13350	10.13100	10.13100		15.48	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	674.48000	0.67448	674.39890	0.67440	674.480	14.11	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	90.98000	0.09098	93.99890	0.09340	90.980	14.11	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	643.84220	0.64384	643.99650	0.64400	643.842	14.10	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	100.34220	0.10034	102.99650	0.10300	100.342	14.10	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	636.28940	0.63629	636.50540	0.63651	636.289	14.10	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	102.78940	0.10279	105.50540	0.10551	102.789	14.10	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	628.78000	0.62878	629.05670	0.62906	628.780	14.10	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	105.28000	0.10528	108.05670	0.10806	105.280	14.10	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	146.57890	0.14658	150.51630	0.15052	146.579	18.18	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	853.07890	0.85308	859.51630	0.85952	853.079	18.18	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.18760	10.18760	10.18480	10.18480		15.72	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	423.35980	0.42336	425.98420	0.42598	423.360	15.50	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	355.75980	0.35576	361.18420	0.36118	355.760	15.50	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	287.24760	0.28725	290.90240	0.29090	287.248	16.80	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	609.64760	0.60965	616.10240	0.61610	609.648	16.80	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	284.48390	0.28448	288.15290	0.28815	284.484	16.83	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	616.88390	0.61688	623.35290	0.62335	616.884	16.83	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	281.75040	0.28175	285.43330	0.28543	281.750	16.87	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	624.15040	0.62415	630.63330	0.63063	624.150	16.87	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.23130	10.23130	10.22820	10.22820		15.91	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	542.78960	0.54279	544.21790	0.54422	542.790	15.19	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	311.48960	0.31149	316.01790	0.31602	311.490	15.19	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	328.12260	0.32812	331.52880	0.33153	328.123	16.96	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	666.82260	0.66682	673.32880	0.67333	666.823	16.96	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	325.35250	0.32535	328.77320	0.32877	325.353	16.99	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	674.05250	0.67405	680.57320	0.68057	674.053	16.99	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	322.60990	0.32261	326.04740	0.32605	322.610	17.02	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	681.30990	0.68131	687.84740	0.68785	681.310	17.02	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.23280	10.23280	10.22970	10.22970		15.91	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	313.74580	0.31375	317.22190	0.31722	313.746	17.15	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	710.94580	0.71095	717.52190	0.71752	710.946	17.15	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.23430	10.23430	10.23120	10.23120		15.92	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,201.78930	1.20179	1,199.20400	1.19920	1,201.789	14.75	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	57.48930	0.05749	58.00400	0.05800	57.489	14.75	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,192.79060	1.19279	1,190.21560	1.19022	1,192.791	14.73	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	58.49060	0.05849	59.01560	0.05902	58.491	14.73	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,183.80750	1.18381	1,181.24310	1.18124	1,183.808	14.70	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	59.50750	0.05951	60.04310	0.06004	59.508	14.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.26000	10.26000	10.25690	10.25690		15.91	15,954,300.00	1,555	75,739.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,565.47420	2.56547	2,562.44150	2.56244	2,565.474	18.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	5.47420	0.00547	5.54150	0.00554	5.474	18.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,073.78340	2.07378	2,070.76330	2.07076	2,073.783	16.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	13.78340	0.01378	13.86330	0.01386	13.783	16.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,593.60600	1.59361	1,590.95610	1.59096	1,593.606	15.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	33.60600	0.03361	34.05610	0.03406	33.606	15.68	0.00	0	0.00

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	9.25	Call	1,093.23390	1.09323	1,091.57610	1.09158	1,093.234	14.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	83.23390	0.08323	84.67610	0.08468	83.234	14.39	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	829.72600	0.82973	830.06580	0.83007	829.726	14.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	159.72600	0.15973	163.16580	0.16317	159.726	14.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	822.54070	0.82254	822.94900	0.82295	822.541	14.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	162.54070	0.16254	166.04900	0.16605	162.541	14.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	815.38750	0.81539	815.86460	0.81586	815.388	14.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	165.38750	0.16539	168.96460	0.16896	165.388	14.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	752.58530	0.75259	753.70160	0.75370	752.585	14.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	192.58530	0.19259	196.80160	0.19680	192.585	14.49	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	718.95560	0.71896	720.43680	0.72044	718.956	14.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	208.95560	0.20896	213.53680	0.21354	208.956	14.50	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	634.17880	0.63418	0.00000	0.00000	634.179	14.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	274.17880	0.27418	0.00000	0.00000	274.179	14.92	77,134,500.00	7,500	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	471.97950	0.47198	476.15820	0.47616	471.979	15.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	461.97950	0.46198	469.25820	0.46926	461.979	15.91	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	434.80390	0.43480	439.20490	0.43920	434.804	16.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	524.80390	0.52480	532.30490	0.53230	524.804	16.23	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	417.45120	0.41745	421.94570	0.42195	417.451	16.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	557.45120	0.55745	565.04570	0.56505	557.451	16.38	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	385.06400	0.38506	389.72100	0.38972	385.064	16.70	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	625.06400	0.62506	632.82100	0.63282	625.064	16.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	355.56530	0.35557	360.34170	0.36034	355.565	17.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	695.56530	0.69557	703.44170	0.70344	695.565	17.01	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	352.76450	0.35276	0.00000	0.00000	352.764	17.04	77,134,500.00	7,500	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	702.76450	0.70276	0.00000	0.00000	702.764	17.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	341.82160	0.34182	346.64790	0.34665	341.822	17.16	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	731.82160	0.73182	739.74790	0.73975	731.822	17.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	293.16870	0.29317	298.04690	0.29805	293.169	17.80	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	883.16870	0.88317	891.14690	0.89115	883.169	17.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	262.47610	0.26248	267.28220	0.26728	262.476	18.28	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,002.47610	1.00248	1,010.38220	1.01038	1,002.476	18.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	244.31270	0.24431	249.05060	0.24905	244.313	18.61	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,084.31270	1.08431	1,092.15060	1.09215	1,084.313	18.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	235.85250	0.23585	240.55570	0.24056	235.853	18.77	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,125.85250	1.12585	1,133.65570	1.13366	1,125.853	18.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	220.08590	0.22009	224.70450	0.22470	220.086	19.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,210.08590	1.21009	1,217.80450	1.21780	1,210.086	19.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	185.55400	0.18555	189.91640	0.18992	185.554	19.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,425.55400	1.42555	1,433.01640	1.43302	1,425.554	19.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	157.83540	0.15784	161.91810	0.16192	157.835	20.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,647.83540	1.64784	1,655.01810	1.65502	1,647.835	20.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	135.64300	0.13564	139.44440	0.13944	135.643	21.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,875.64300	1.87564	1,882.54440	1.88254	1,875.643	21.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	117.77160	0.11777	121.30590	0.12131	117.772	22.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,107.77160	2.10777	2,114.40590	2.11441	2,107.772	22.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	111.40230	0.11140	114.76400	0.11476	111.402	23.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,351.40230	2.35140	2,357.86400	2.35786	2,351.402	23.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	109.56090	0.10956	0.00000	0.00000	109.561	24.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,499.56090	2.49956	0.00000	0.00000	2,499.561	24.21	6,816,450.00	500	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	109.04590	0.10905	112.30450	0.11230	109.046	24.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,549.04590	2.54905	2,555.40450	2.55540	2,549.046	24.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	107.75890	0.10776	110.95060	0.11095	107.759	25.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,697.75890	2.69776	2,704.05060	2.70405	2,697.759	25.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	106.83020	0.10683	109.96270	0.10996	106.830	26.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,846.83020	2.84683	2,853.06270	2.85306	2,846.830	26.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	52.69160	0.05269	54.67100	0.05467	52.692	28.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	4,042.69160		4.04269	4,047.77100	4.04777	4,042.692		28.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	43.15570		0.04316	44.89250	0.04489	43.156		28.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,283.15570		4.28316	4,287.99250	4.28799	4,283.156		28.10	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.26300		10.26300	10.25990	10.25990			15.92	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,238.54750		1.23855	1,236.59830	1.23660	1,238.548		14.79	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	65.54750		0.06555	66.69830	0.06670	65.548		14.79	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,229.60770		1.22961	1,227.68280	1.22768	1,229.608		14.76	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	66.60770		0.06661	67.78280	0.06778	66.608		14.76	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,220.68340		1.22068	1,218.78150	1.21878	1,220.683		14.74	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	67.68340		0.06768	68.88150	0.06888	67.683		14.74	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.36680		10.36680	10.36460	10.36460			16.17	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	752.64690		0.75265	764.29510	0.76430	752.647		15.02	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	325.84690		0.32585	339.69510	0.33970	325.847		15.02	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	747.49550		0.74750	759.20750	0.75921	747.496		15.05	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	330.69550		0.33070	344.60750	0.34461	330.696		15.05	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	742.38370		0.74238	754.15860	0.75416	742.384		15.08	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	335.58370		0.33558	349.55860	0.34956	335.584		15.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.39450		10.39450	10.39260	10.39260			16.30	4,438,451.50	427	13,620.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,982.92990		1.98293	1,983.38140	1.98338	1,982.930		15.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	38.42990		0.03843	40.78140	0.04078	38.430		15.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,805.77060		1.80577	1,807.14770	1.80715	1,805.771		15.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	51.27060		0.05127	54.54770	0.05455	51.271		15.62	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,704.79440		1.70479	1,706.80980	1.70681	1,704.794		15.43	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	60.29440		0.06029	64.20980	0.06421	60.294		15.43	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,677.48390		1.67748	1,679.68550	1.67969	1,677.484		15.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	62.98390		0.06298	67.08550	0.06709	62.984		15.38	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,480.55770		1.48056	1,484.31640	1.48432	1,480.558		15.02	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	86.05770		0.08606	91.71640	0.09172	86.058		15.02	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,307.47500		1.30748	1,312.92130	1.31292	1,307.475		14.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	112.97500		0.11297	120.32130	0.12032	112.975		14.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,007.49250		1.00749	1,017.30350	1.01730	1,007.493		14.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	202.99250		0.20299	214.70350	0.21470	202.993		14.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,000.59200		1.00059	1,010.52500	1.01052	1,000.592		14.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	206.09200		0.20609	217.92500	0.21793	206.092		14.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	993.72210		0.99372	1,003.78020	1.00378	993.722		14.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	209.22210		0.20922	221.18020	0.22118	209.222		14.66	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	900.78500		0.90079	912.59320	0.91259	900.785		14.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	256.28500		0.25628	269.99320	0.26999	256.285		14.78	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	869.07500		0.86907	881.50390	0.88150	869.075		14.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	274.57500		0.27457	288.90390	0.28890	274.575		14.82	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	771.74580		0.77175	785.82830	0.78583	771.746		15.10	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	347.24580		0.34725	363.22830	0.36323	347.246		15.10	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	695.18440		0.69518	710.08780	0.71009	695.184		15.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	430.68440		0.43068	447.48780	0.44749	430.684		15.54	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	455.32250		0.45532	470.61920	0.47062	455.323		17.36	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	860.82250		0.86082	878.01920	0.87802	860.823		17.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	290.60570		0.29061	303.17860	0.30318	290.606		19.52	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,496.10570		1.49611	1,510.57860	1.51058	1,496.106		19.52	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	249.45010		0.24945	260.90740	0.26091	249.450		20.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,754.95010		1.75495	1,768.30740	1.76831	1,754.950		20.29	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	237.62690		0.23763	248.72320	0.24872	237.627		20.55	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,843.12690		1.84313	1,856.12320	1.85612	1,843.127		20.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	216.39880		0.21640	226.79120	0.22679	216.399		21.06	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,021.89880		2.02190	2,034.19120	2.03419	2,021.899		21.06	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	212.50580		0.21251	222.76130	0.22276	212.506		21.16	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	2,058.00580		2.05801	2,070.16130	2.07016	2,058.006		21.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	189.72990		0.18973	199.13030	0.19913	189.730		21.83	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,295.22990		2.29523	2,306.53030	2.30653	2,295.230	21.83	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	181.78700		0.18179	190.18280	0.19018	181.787	23.75	0.00	0	0.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,687.28700		2.68729	2,697.58280	2.69758	2,687.287	23.75	0.00	0	0.00	
\$ / R	On 18/06/2014	Any day expiry			10.40270		10.40270	10.40090	10.40090		16.30	0.00	0	0.00	
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,686.67470		1.68667	1,689.24170	1.68924	1,686.675	15.36	0.00	0	0.00	
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	63.97470		0.06397	68.34170	0.06834	63.975	15.36	0.00	0	0.00	
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	705.24680		0.70525	720.57800	0.72058	705.247	15.55	0.00	0	0.00	
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	432.54680		0.43255	449.67800	0.44968	432.547	15.55	0.00	0	0.00	
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	218.52100		0.21852	229.04520	0.22905	218.521	21.13	0.00	0	0.00	
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	2,055.82100		2.05582	2,068.14520	2.06815	2,055.821	21.13	0.00	0	0.00	
\$ / R	On 22/08/2014	Any day expiry			10.51010		10.51010	10.50850	10.50850		16.54	0.00	0	0.00	
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	898.32100		0.89832	918.36210	0.91836	898.321	15.16	0.00	0	0.00	
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	378.22100		0.37822	399.86210	0.39986	378.221	15.16	0.00	0	0.00	
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	892.70870		0.89271	912.86640	0.91287	892.709	15.17	0.00	0	0.00	
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	382.60870		0.38261	404.36640	0.40437	382.609	15.17	0.00	0	0.00	
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	887.69700		0.88770	907.90930	0.90791	887.697	15.20	0.00	0	0.00	
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	387.59700		0.38760	409.40930	0.40941	387.597	15.20	0.00	0	0.00	
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	743.82540		0.74383	765.06850	0.76507	743.825	16.07	0.00	0	0.00	
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	563.72540		0.56373	586.56850	0.58657	563.725	16.07	0.00	0	19,547.00	
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	317.09800		0.31710	332.48410	0.33248	317.098	20.30	0.00	0	19,547.00	
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,876.99800		1.87700	1,893.98410	1.89398	1,876.998	20.30	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future			10.55000		10.55000	10.54870	10.54870		16.64	150,865,000.00	14,300	14,300.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,678.33840		2.67834	2,679.32510	2.67933	2,678.338	16.90	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	28.33840		0.02834	30.62510	0.03063	28.338	16.90	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,199.90340		2.19990	2,202.95070	2.20295	2,199.903	15.72	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	49.90340		0.04990	54.25070	0.05425	49.903	15.72	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,748.48270		1.74848	1,755.85630	1.75586	1,748.483	15.16	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	98.48270		0.09848	107.15630	0.10716	98.483	15.16	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	996.30600		0.99631	1,016.83200	1.01683	996.306	15.06	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	346.30600		0.34631	368.13200	0.36813	346.306	15.06	0.00	0	6.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	804.83800		0.80484	827.65380	0.82765	804.838	15.95	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	544.83800		0.54484	568.95380	0.56895	544.838	15.95	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	800.64450		0.80064	823.48120	0.82348	800.644	15.98	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	550.64450		0.55064	574.78120	0.57478	550.644	15.98	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	796.47810		0.79648	819.33480	0.81933	796.478	16.00	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	556.47810		0.55648	580.63480	0.58063	556.478	16.00	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	574.64350		0.57464	596.62770	0.59663	574.643	17.58	0.00	0	6.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	974.64350		0.97464	997.92770	0.99793	974.644	17.58	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	343.61030		0.34361	360.23670	0.36024	343.610	20.24	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,893.61030		1.89361	1,911.53670	1.91154	1,893.610	20.24	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	284.18070		0.28418	298.53230	0.29853	284.181	21.37	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,334.18070		2.33418	2,349.83230	2.34983	2,334.181	21.37	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	265.73620		0.26574	277.73750	0.27774	265.736	23.58	0.00	0	0.00	
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,865.73620		2.86574	2,879.03750	2.87904	2,865.736	23.58	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future			10.70330		10.70330	10.70290	10.70290		17.17	0.00	0	6,400.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,745.97670		2.74598	2,748.80720	2.74881	2,745.977	16.55	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	42.67670		0.04268	45.90720	0.04591	42.677	16.55	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,322.42440		2.32242	2,327.33150	2.32733	2,322.424	15.70	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	69.12440		0.06912	74.43150	0.07443	69.124	15.70	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,276.11140		2.27611	2,281.29720	2.28130	2,276.111	15.61	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	72.81140		0.07281	78.39720	0.07840	72.811	15.61	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,229.96930		2.22997	2,235.44600	2.23545	2,229.969	15.51	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	76.66930		0.07667	82.54600	0.08255	76.669	15.51	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,371.26870		1.37127	1,387.85800	1.38786	1,371.269	15.07	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	267.96870		0.26797	284.95800	0.28496	267.969	15.07	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,125.46840		1.12547	1,146.28460	1.14628	1,125.468	15.59	0.00	0	0.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	422.16840		0.42217	443.38460	0.44338	422.168	15.59	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	12/12/2014		Foreign Exchange Future	11.00	Call	720.03720	0.72004		741.72470	0.74172	720.037	17.77	0.00	0	6.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Put	1,016.73720	1.01674		1,038.82470	1.03882	1,016.737	17.77	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future			9.98860	9.98860		9.98550	9.98550		13.77	2,077,628.80	208	310.00
\$ / R MAXI	On	16/09/2013	8.89	Call	109,860.05600		1.09860	109,550.09880	1.09550	109,860.056		21.33	0.00	0	0	0.00
\$ / R MAXI	On	16/09/2013	8.89	Put	0.05600		0.00000	0.09880	0.00000	0.056		21.33	0.00	0	0	0.00
\$ / R MAXI	On	16/09/2013	8.90	Call	108,860.07280		1.08860	108,550.12510	1.08550	108,860.073		21.40	0.00	0	0	0.00
\$ / R MAXI	On	16/09/2013	8.90	Put	0.07280		0.00000	0.12510	0.00000	0.073		21.40	0.00	0	0	0.00
\$ / R MAXI	On	16/09/2013	8.91	Call	107,860.09410		1.07860	107,550.15780	1.07550	107,860.094		21.48	0.00	0	0	0.00
\$ / R MAXI	On	16/09/2013	8.91	Put	0.09410		0.00000	0.15780	0.00000	0.094		21.48	0.00	0	0	0.00
\$ / R MAXI	On	16/09/2013	9.60	Call	39,107.75560		0.39108	38,886.32500	0.38886	39,107.756		16.55	0.00	0	0	0.00
\$ / R MAXI	On	16/09/2013	9.60	Put	247.75560		0.00248	336.32500	0.00336	247.756		16.55	0.00	0	0	0.00
\$ / R MAXI	On	16/09/2013	10.35	Call	508.55880		0.00509	896.46190	0.00896	508.559		17.21	0.00	0	0	200.00
\$ / R MAXI	On	16/09/2013	10.35	Put	36,648.55880		0.36649	37,346.46190	0.37346	36,648.559		17.21	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future			10.11840	10.11840		10.11600		15.30	5,119,910.40	506		797.00
\$ / R MAXI	On	13/12/2013	9.49	Put	7,027.89600		0.07028	7,249.01540	0.07249	7,027.896		14.05	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013	9.49	Call	69,867.89600		0.69868	69,849.01540	0.69849	69,867.896		14.05	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013	9.50	Put	7,219.19950		0.07219	7,446.19280	0.07446	7,219.199		14.05	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013	9.50	Call	69,059.19950		0.69059	69,046.19280	0.69046	69,059.200		14.05	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013	9.51	Call	68,254.62050		0.68255	68,247.42320	0.68247	68,254.620		14.05	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013	9.51	Put	7,414.62050		0.07415	7,647.42320	0.07647	7,414.621		14.05	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013	10.25	Call	26,606.70340		0.26607	27,034.57140	0.27035	26,606.703		15.90	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013	10.25	Put	39,766.70340		0.39767	40,434.57140	0.40435	39,766.703		15.90	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013	10.35	Call	23,428.73330		0.23429	23,863.33990	0.23863	23,428.733		16.30	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013	10.35	Put	46,588.73330		0.46589	47,263.33990	0.47263	46,588.733		16.30	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013	10.85	Call	12,792.85540		0.12793	13,188.08460	0.13188	12,792.855		18.35	0.00	0	0	0.00
\$ / R MAXI	On	13/12/2013	10.85	Put	85,952.85540		0.85953	86,588.08460	0.86588	85,952.855		18.35	0.00	0	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future			10.26000	10.26000		10.25690		16.37	0.00	0	0	25.00
\$ / R MAXI	On	17/03/2014	10.49	Call	38,788.61660		0.38789	39,247.53640	0.39248	38,788.617		16.65	0.00	0	0	0.00
\$ / R MAXI	On	17/03/2014	10.49	Put	61,788.61660		0.61789	62,557.53640	0.62558	61,788.617		16.65	0.00	0	0	0.00
\$ / R MAXI	On	17/03/2014	10.50	Call	38,480.19740		0.38480	38,940.28590	0.38940	38,480.197		16.69	0.00	0	0	0.00
\$ / R MAXI	On	17/03/2014	10.50	Put	62,480.19740		0.62480	63,250.28590	0.63250	62,480.197		16.69	0.00	0	0	0.00
\$ / R MAXI	On	17/03/2014	10.51	Call	38,174.66030		0.38175	38,635.88100	0.38636	38,174.660		16.72	0.00	0	0	0.00
\$ / R MAXI	On	17/03/2014	10.51	Put	63,174.66030		0.63175	63,945.88100	0.63946	63,174.660		16.72	0.00	0	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future			10.39450	10.39450		10.39260		10.39260	0.00	0	0	0.00
\$ / R MAXI	On	13/06/2014	10.69	Call	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0.00	0	0	0.00
\$ / R MAXI	On	13/06/2014	10.69	Put	29,550.00000		0.29550	29,740.00000	0.29740	29,550.000		0.00	0.00	0	0	0.00
\$ / R MAXI	On	13/06/2014	10.70	Call	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0.00	0	0	0.00
\$ / R MAXI	On	13/06/2014	10.70	Put	30,550.00000		0.30550	30,740.00000	0.30740	30,550.000		0.00	0.00	0	0	0.00
\$ / R MAXI	On	13/06/2014	10.71	Put	31,550.00000		0.31550	31,740.00000	0.31740	31,550.000		0.00	0.00	0	0	0.00
\$ / R MAXI	On	13/06/2014	10.71	Call	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0.00	0	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future			15.70230	15.70230		15.69390	15.69390		13.47	102,143,461.50	6,505	36,756.00
£ / R	On	16/09/2013	14.74	Call	962.94800		0.96295	955.03010	0.95503	962.948		19.35	0.00	0	0	0.00
£ / R	On	16/09/2013	14.74	Put	0.64800		0.00065	1.13010	0.00113	0.648		19.35	0.00	0	0	0.00
£ / R	On	16/09/2013	14.75	Call	952.98280		0.95298	945.09450	0.94509	952.983		19.27	0.00	0	0	0.00
£ / R	On	16/09/2013	14.75	Put	0.68280		0.00068	1.19450	0.00119	0.683		19.27	0.00	0	0	0.00
£ / R	On	16/09/2013	14.76	Call	943.01950		0.94302	935.16250	0.93516	943.019		19.20	0.00	0	0	0.00
£ / R	On	16/09/2013	14.76	Put	0.71950		0.00072	1.26250	0.00126	0.720		19.20	0.00	0	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future			15.89610	15.89610		15.88870		14.76	103,722,052.50	6,525		6,101.00
£ / R	On	13/12/2013	14.89	Call	1,108.36030		1.10836	1,102.85200	1.10285	1,108.360		13.83	0.00	0	0	0.00
£ / R	On	13/12/2013	14.89	Put	102.26030		0.10226	104.15200	0.10415	102.260		13.83	0.00	0	0	0.00
£ / R	On	13/12/2013	14.90	Call	1,100.20870		1.10021	1,094.79000	1.09479	1,100.209		13.83	0.00	0	0	0.00
£ / R	On	13/12/2013	14.90	Put	104.10870		0.10411	106.09000	0.10609	104.109		13.83	0.00	0	0	0.00
£ / R	On	13/12/2013	14.91	Call	1,092.08260		1.09208	1,086.75280	1.08675	1,092.083		13.83	0.00	0	0	0.00
£ / R	On	13/12/2013	14.91	Put	105.98260		0.10598	108.05280	0.10805	105.983		13.83	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			16.10850		16.10850		16.10010			15.19	0.00	0	1,031.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	27.00090		0.02700	25.17030	0.02517		27.001	17.65	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	3,285.50090		3.28550	3,275.27030	3.27527		3,285.501	17.65	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	3,139.06040		3.13906	3,128.54000	3.12854		3,139.060	17.28	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	30.56040		0.03056	28.44000	0.02844		30.560	17.28	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	1,950.68200		1.95068	1,934.32650	1.93433		1,950.682	14.49	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	92.18200		0.09218	84.22650	0.08423		92.182	14.49	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	1,914.00310		1.91400	1,897.35060	1.89735		1,914.003	14.40	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	95.50310		0.09550	87.25060	0.08725		95.503	14.40	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	1,904.85320		1.90485	1,888.12410	1.88812		1,904.853	14.38	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	96.35320		0.09635	88.02410	0.08802		96.353	14.38	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	1,895.70860		1.89571	1,878.90470	1.87890		1,895.709	14.35	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	97.20860		0.09721	88.80470	0.08880		97.209	14.35	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	115.04830		0.11505	105.10690	0.10511		115.048	13.93	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	1,723.54830		1.72355	1,705.20690	1.70521		1,723.548	13.93	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			16.31060		16.31060	16.30310	16.30310			15.52	0.00	0	200.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	993.82870		0.99383	962.15290	0.96215		993.829	15.19	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	723.22870		0.72323	699.05290	0.69905		723.229	15.19	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	989.30250		0.98930	957.64500	0.95764		989.303	15.20	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	728.70250		0.72870	704.54500	0.70454		728.703	15.20	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	984.79630		0.98480	953.15780	0.95316		984.796	15.21	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	734.19630		0.73420	710.05780	0.71006		734.196	15.21	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			16.54480		16.54480	16.53890	16.53890			15.77	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	939.06780		0.93907	901.09850	0.90110		939.068	16.13	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	1,234.26780		1.23427	1,202.19850	1.20220		1,234.268	16.13	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	1,240.84560		1.24085	1,208.83660	1.20884		1,240.846	16.14	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	935.64560		0.93565	897.73660	0.89774		935.646	16.14	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	932.24430		0.93224	894.38930	0.89439		932.244	16.15	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	1,247.44430		1.24744	1,215.48930	1.21549		1,247.444	16.15	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09947		0.09947	0.10028	0.10028			8.51	0.00	0	216.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	947.20000		0.00947	1,028.51710	0.01029		947.200	10.04	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	0.00000		0.00000	0.01710	0.00000		0.000	10.04	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	22.00790		0.00022	98.06190	0.00098		22.008	8.51	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	74.80790		0.00075	69.56190	0.00070		74.808	8.51	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	0.00440		0.00000	0.22760	0.00000		0.004	20.56	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,052.80440		0.01053	971.72760	0.00972		1,052.804	20.56	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10081		0.10081	0.10164	0.10164			17.03	0.00	0	14,300.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,106.58330		0.01107	1,183.46990	0.01183		1,106.583	15.56	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	25.38330		0.00025	19.26990	0.00019		25.383	15.56	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	388.10410		0.00388	429.70780	0.00430		388.104	17.03	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	306.90410		0.00307	265.50780	0.00266		306.904	17.03	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	122.58430		0.00123	137.70080	0.00138		122.584	20.48	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	1,041.38430		0.01041	973.50080	0.00974		1,041.384	20.48	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10230		0.10230	0.10314	0.10314			17.97	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,314.70900		0.01315	1,391.12800	0.01391		1,314.709	16.75	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	84.50900		0.00085	77.22800	0.00077		84.509	16.75	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	643.30330		0.00643	696.40720	0.00696		643.303	17.97	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	413.10330		0.00413	382.50720	0.00383		413.103	17.97	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	1,085.65560		0.01086	1,032.65570	0.01033		1,085.656	20.66	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	315.85560		0.00316	346.55570	0.00347		315.856	20.66	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			13.25130		13.25130	13.23140	13.23140			12.69	202,175,084.10	15,257	46,161.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	1,951.31020		1.95131	1,931.41090	1.93141		1,951.310	32.99	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	0.01020		0.00001	0.01090	0.00001		0.010	32.99	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	1,751.31070		1.75131	1,731.41280	1.73141		1,751.311	29.64	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On	16/09/2013	Foreign Exchange Future	11.50	Put	0.01070	0.00001		0.01280	0.00001	0.011	29.64	0.00	0	400.00
€ / R	On	16/09/2013	Foreign Exchange Future	11.55	Call	1,701.31080	1.70131	1,681.41330	1.68141	1,701.311	28.81	0.00	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	11.55	Put	0.01080	0.00001	0.01330	0.00001	0.011	28.81	0.00	0.00	0	500.00
€ / R	On	16/09/2013	Foreign Exchange Future	11.99	Call	1,261.31510	1.26132	1,241.42530	1.24143	1,261.315	21.81	0.00	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	11.99	Put	0.01510	0.00002	0.02530	0.00003	0.015	21.81	0.00	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.00	Call	1,251.31620	1.25132	1,231.42710	1.23143	1,251.316	21.74	0.00	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.00	Put	0.01620	0.00002	0.02710	0.00003	0.016	21.74	0.00	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.01	Call	1,241.31740	1.24132	1,221.42920	1.22143	1,241.317	21.67	0.00	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.01	Put	0.01740	0.00002	0.02920	0.00003	0.017	21.67	0.00	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.05	Call	1,201.32310	1.20132	1,181.43890	1.18144	1,201.323	21.38	0.00	0.00	0	400.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.05	Put	0.02310	0.00002	0.03890	0.00004	0.023	21.38	0.00	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.10	Call	1,151.33280	1.15133	1,131.45570	1.13146	1,151.333	21.02	0.00	0.00	0	500.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.10	Put	0.03280	0.00003	0.05570	0.00006	0.033	21.02	0.00	0.00	0	30,800.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.25	Put	0.09540	0.00010	0.16350	0.00016	0.095	19.93	0.00	0.00	0	200.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.25	Call	1,001.39540	1.00140	981.56350	0.98156	1,001.395	19.93	0.00	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.35	Call	901.49570	0.90150	881.73470	0.88173	901.496	19.21	0.00	0.00	0	200.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.35	Put	0.19570	0.00020	0.33470	0.00033	0.196	19.21	0.00	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.55	Call	702.12980	0.70213	682.78070	0.68278	702.130	17.76	0.00	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.55	Put	0.82980	0.00083	1.38070	0.00138	0.830	17.76	0.00	0.00	0	46,000.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.85	Put	6.99580	0.00700	11.74220	0.01174	6.996	15.59	0.00	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.85	Call	408.29580	0.40830	393.14220	0.39314	408.296	15.59	0.00	0.00	0	200.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.95	Call	315.10820	0.31511	303.70810	0.30371	315.108	14.86	0.00	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	12.95	Put	13.80820	0.01381	22.30810	0.02231	13.808	14.86	0.00	0.00	0	61,705.00
€ / R	On	16/09/2013	Foreign Exchange Future	13.10	Call	187.44450	0.18744	184.51140	0.18451	187.445	13.78	0.00	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	13.10	Put	36.14450	0.03614	53.11140	0.05311	36.144	13.78	0.00	0.00	0	36,000.00
€ / R	On	16/09/2013	Foreign Exchange Future	13.50	Put	268.67230	0.26867	296.28660	0.29629	268.672	14.32	0.00	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	13.50	Call	19.97230	0.01997	27.68660	0.02769	19.972	14.32	0.00	0.00	0	61,705.00
€ / R	On	16/09/2013	Foreign Exchange Future	13.80	Call	2.78440	0.00278	5.88410	0.00588	2.784	16.28	0.00	0.00	0	19,900.00
€ / R	On	16/09/2013	Foreign Exchange Future	13.80	Put	551.48440	0.55148	574.48410	0.57448	551.484	16.28	0.00	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	14.00	Call	0.88320	0.00088	2.16140	0.00216	0.883	17.95	0.00	0.00	0	150.00
€ / R	On	16/09/2013	Foreign Exchange Future	14.00	Put	749.58320	0.74958	770.76140	0.77076	749.583	17.95	0.00	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	14.09	Put	839.28930	0.83929	860.00730	0.86001	839.289	18.86	0.00	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	14.09	Call	0.58930	0.00059	1.40730	0.00141	0.589	18.86	0.00	0.00	0	42,000.00
€ / R	On	16/09/2013	Foreign Exchange Future	14.50	Put	1,248.83090	1.24883	1,268.83640	1.26884	1,248.831	23.03	0.00	0.00	0	0.00
€ / R	On	16/09/2013	Foreign Exchange Future	14.50	Call	0.13090	0.00013	0.23640	0.00024	0.131	23.03	0.00	0.00	0	7,900.00
€ / R	On	13/12/2013	Foreign Exchange Future			13.42740	13.42740	13.40870	13.40870		14.80	256,087,372.80	19,072	0	47,616.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call	2,234.42120	2.23442	2,216.01350	2.21601	2,234.421	17.08	0.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put	7.02120	0.00702	7.31350	0.00731	7.021	17.08	0.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call	1,993.17370	1.99317	1,974.80620	1.97481	1,993.174	15.86	0.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put	8.77370	0.00877	9.10620	0.00911	8.774	15.86	0.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call	1,943.60040	1.94360	1,925.24240	1.92524	1,943.600	15.61	0.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put	9.20040	0.00920	9.54240	0.00954	9.200	15.61	0.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call	1,894.05420	1.89405	1,875.70600	1.87571	1,894.054	15.36	0.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put	9.65420	0.00965	10.00600	0.01001	9.654	15.36	0.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.50	Call	989.44860	0.98945	978.49370	0.97849	989.449	13.11	0.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.50	Put	62.04860	0.06205	69.79370	0.06979	62.049	13.11	0.00	0.00	0	200.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.60	Call	908.06620	0.90807	898.71560	0.89872	908.066	13.25	0.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.60	Put	80.66620	0.08067	90.01560	0.09002	80.666	13.25	0.00	0.00	0	200.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.75	Call	792.93750	0.79294	0.00000	0.00000	792.938	13.46	0.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	12.75	Put	115.53750	0.11554	0.00000	0.00000	115.538	13.46	10,754,320.00	800	0	800.00
€ / R	On	13/12/2013	Foreign Exchange Future	13.10	Call	564.92250	0.56492	562.62900	0.56263	564.923	14.12	0.00	0.00	0	200.00
€ / R	On	13/12/2013	Foreign Exchange Future	13.10	Put	237.52250	0.23752	253.92900	0.25393	237.523	14.12	0.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	13.20	Call	509.98920	0.50999	508.53190	0.50853	509.989	14.31	0.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	13.20	Put	282.58920	0.28259	299.83190	0.29983	282.589	14.31	0.00	0.00	0	7,500.00
€ / R	On	13/12/2013	Foreign Exchange Future	14.00	Call	221.12410	0.22112	222.95670	0.22296	221.124	16.24	0.00	0.00	0	200.00
€ / R	On	13/12/2013	Foreign Exchange Future	14.00	Put	793.72410	0.79372	814.25670	0.81426	793.724	16.24	0.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	15.35	Call	60.92730	0.06093	61.82160	0.06182	60.927	19.77	0.00	0.00	0	7,500.00

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 13/12/2013	Foreign Exchange Future	15.35	Put	1,983.52730		1.98353		2,003.12160	2.00312	1,983.527	19.77	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.62040		13.62040		13.60070	13.60070		15.16	6,810,200.00	500	22,567.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	136.27450		0.13627		145.55300	0.14555	136.275	13.82	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,266.67450		1.26667		1,256.25300	1.25625	1,266.674	13.82	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,258.77720		1.25878		1,248.44260	1.24844	1,258.777	13.82	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	138.37720		0.13838		147.74260	0.14774	138.377	13.82	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,250.90350		1.25090		1,240.65870	1.24066	1,250.904	13.82	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	140.50350		0.14050		149.95870	0.14996	140.504	13.82	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,143.24080		1.14324		0.00000	0.00000	1,143.241	13.85	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	172.84080		0.17284		0.00000	0.00000	172.841	13.85	6,816,450.00	500	500.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.80410		13.80410		13.78590	13.78590		15.47	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	746.25680		0.74626		742.93780	0.74294	746.257	15.46	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	732.15680		0.73216		747.03780	0.74704	732.157	15.46	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	742.33170		0.74233		739.04990	0.73905	742.332	15.47	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	738.23170		0.73823		753.14990	0.75315	738.232	15.47	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	738.43810		0.73844		735.19330	0.73519	738.438	15.49	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	744.33810		0.74434		759.29330	0.75929	744.338	15.49	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.01740		14.01740		14.00010	14.00010		15.83	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	777.53390		0.77753		773.21520	0.77322	777.534	16.35	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	1,100.13390		1.10013		1,113.11520	1.11312	1,100.134	16.35	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	1,106.87470		1.10687		1,119.90070	1.11990	1,106.875	16.36	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	774.27470		0.77427		770.00070	0.77000	774.275	16.36	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	771.02590		0.77103		766.79650	0.76680	771.026	16.38	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	1,113.62590		1.11363		1,126.69650	1.12670	1,113.626	16.38	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.22690		14.22690		14.21030	14.21030		16.25	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,249.88250		1.24988		1,249.32000	1.24932	1,249.883	15.37	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	712.98250		0.71298		729.02000	0.72902	712.983	15.37	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,245.29760		1.24530		1,244.81290	1.24481	1,245.298	15.39	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	718.39760		0.71840		734.51290	0.73451	718.398	15.39	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,240.73180		1.24073		1,240.32490	1.24032	1,240.732	15.40	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	723.83180		0.72383		740.02490	0.74002	723.832	15.40	0.00	0	0.00
2025	On 07/11/2013	Bond Future			107.18042		107.18042		107.17957	107.17957		0.00	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	0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	3,809.58000		3.80958		3,810.43000	3.81043	3,809.580	0.00	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	0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	3,819.58000		3.81958		3,820.43000	3.82043	3,819.580	0.00	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	0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	3,829.58000		3.82958		3,830.43000	3.83043	3,829.580	0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future			104.95242		104.95242		103.59795	103.59795		0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	5,037.58000		5.03758		6,392.05000	6.39205	5,037.580	0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Put	5,047.58000		5.04758		6,402.05000	6.40205	5,047.580	0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	5,057.58000		5.05758		6,412.05000	6.41205	5,057.580	0.00	0.00	0	0.00
2050	On 07/11/2013	Bond Future			107.99684		107.99684		105.18288	105.18288		0.00	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	0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	1,993.16000		1.99316		4,807.12000	4.80712	1,993.160	0.00	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	0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	2,003.16000		2.00316		4,817.12000	4.81712	2,003.160	0.00	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	0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	2,013.16000		2.01316		4,827.12000	4.82712	2,013.160	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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			404.72000		404.72000		405.11700	405.11700			0.00	0	0.00
AL37	On 06/02/2014	Index Future			410.02900		410.02900		410.43500	410.43500			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			476.40200		476.40200		477.20500	477.20500			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			482.65100		482.65100		483.46900	483.46900			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			428.66500		428.66500		429.40600	429.40600			0.00	0	769.00
ALBI	On 06/02/2014	Index Future			434.28900		434.28900		435.04300	435.04300			0.00	0	73.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.29110		9.29110		9.20300	9.20300		12.03	20,440,420.00	2,200	8,502.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	791.14630		0.79115		703.09080	0.70309	791.146	21.71	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	0.04630		0.00005		0.09080	0.00009	0.046	21.71	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	0.36580		0.00037		1.59370	0.00159	0.366	16.80	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	491.46580		0.49147		404.59370	0.40459	491.466	16.80	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	401.98590		0.40199		316.90760	0.31691	401.986	15.63	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	0.88590		0.00089		3.90760	0.00391	0.886	15.63	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	392.09800		0.39210		307.31010	0.30731	392.098	15.55	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	0.99800		0.00100		4.31010	0.00431	0.998	15.55	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	382.22390		0.38222		297.75220	0.29775	382.224	15.46	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	1.12390		0.00112		4.75220	0.00475	1.124	15.46	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	52.84560		0.05285		29.80130	0.02980	52.846	12.03	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	61.74560		0.06175		126.80130	0.12680	61.746	12.03	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	0.01140		0.00001		0.01370	0.00001	0.011	22.39	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,008.91140		1.00891		1,097.01370	1.09701	1,008.911	22.39	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.35750		9.35750		9.26990	9.26990		11.84	0.00	0	8,801.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,069.02730		1.06903		982.91040	0.98291	1,069.027	13.94	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	11.52730		0.01153		13.01040	0.01301	11.527	13.94	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	783.05010		0.78305		701.32000	0.70132	783.050	12.67	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	25.55010		0.02555		31.42000	0.03142	25.550	12.67	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	253.02060		0.25302		210.90320	0.21090	253.021	11.81	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	195.52060		0.19552		241.00320	0.24100	195.521	11.81	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	181.70060		0.18170		150.45510	0.15046	181.701	12.04	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	284.20060		0.28420		340.55510	0.34056	284.201	12.04	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	177.91100		0.17791		147.21470	0.14721	177.911	12.06	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	290.41100		0.29041		347.31470	0.34731	290.411	12.06	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	174.18470		0.17418		144.03550	0.14404	174.185	12.08	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	296.68470		0.29668		354.13550	0.35414	296.685	12.08	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	134.31970		0.13432		110.24410	0.11024	134.320	12.30	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	376.81970		0.37682		440.34410	0.44034	376.820	12.30	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	20.88250		0.02088		18.31850	0.01832	20.883	12.98	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	963.38250		0.96338		1,048.41850	1.04842	963.383	12.98	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	13.28180		0.01328		11.98490	0.01198	13.282	14.44	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,255.78180		1.25578		1,342.08490	1.34208	1,255.782	14.44	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.43080		9.43080		9.34270	9.34270		12.05	0.00	0	3,916.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	299.11950		0.29912		262.21470	0.26221	299.120	12.11	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	358.31950		0.35832		409.51470	0.40951	358.319	12.11	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	294.98330		0.29498		258.49470	0.25849	294.983	12.12	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	364.18330		0.36418		415.79470	0.41579	364.183	12.12	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	370.09470		0.37009		422.11980	0.42212	370.095	12.14	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	290.89470		0.29089		254.81980	0.25482	290.895	12.14	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.50070		9.50070		9.41380	9.41380		12.19	0.00	0	50.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	258.88720		0.25889		231.76990	0.23177	258.887	12.66	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	648.18720		0.64819		707.96990	0.70797	648.187	12.66	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	255.90690		0.25591		229.15930	0.22916	255.907	12.67	0.00	0	0.00

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	13/06/2014			Foreign Exchange Future	9.90	Put	655.20690	0.65521	715.35930	0.71536	655.207	12.67	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future	9.91	Call	252.95790	0.25296	226.57420	0.22657	252.958	12.68	0.00	0	0.00
AU\$ / R	On	13/06/2014			Foreign Exchange Future	9.91	Put	662.25790	0.66226	722.77420	0.72277	662.258	12.68	0.00	0	0.00
AU\$ / R	On	15/09/2014			Foreign Exchange Future			9.58390	9.58390	9.49770	9.49770		12.37	0.00	0	0.00
AU\$ / R	On	15/09/2014			Foreign Exchange Future	9.54	Call	496.06550	0.49607	454.13990	0.45414	496.066	12.34	0.00	0	0.00
AU\$ / R	On	15/09/2014			Foreign Exchange Future	9.54	Put	452.16550	0.45217	496.43990	0.49644	452.166	12.34	0.00	0	0.00
AU\$ / R	On	15/09/2014			Foreign Exchange Future	9.55	Put	457.41720	0.45742	502.27480	0.50227	457.417	12.35	0.00	0	0.00
AU\$ / R	On	15/09/2014			Foreign Exchange Future	9.55	Call	491.31720	0.49132	449.97480	0.44997	491.317	12.35	0.00	0	0.00
AU\$ / R	On	15/09/2014			Foreign Exchange Future	9.56	Call	486.60260	0.48660	445.83920	0.44584	486.603	12.35	0.00	0	0.00
AU\$ / R	On	15/09/2014			Foreign Exchange Future	9.56	Put	462.70260	0.46270	508.13920	0.50814	462.703	12.35	0.00	0	0.00
CAD/ R	On	16/09/2013			Foreign Exchange Future			9.64660	9.64660	9.62940	9.62940		9.98	0.00	0	50.00
CAD/ R	On	16/09/2013			Foreign Exchange Future	9.09	Call	556.65340	0.55665	539.66600	0.53967	556.653	15.09	0.00	0	0.00
CAD/ R	On	16/09/2013			Foreign Exchange Future	9.09	Put	0.05340	0.00005	0.26600	0.00027	0.053	15.09	0.00	0	0.00
CAD/ R	On	16/09/2013			Foreign Exchange Future	9.10	Call	546.65740	0.54666	529.69420	0.52969	546.657	14.92	0.00	0	0.00
CAD/ R	On	16/09/2013			Foreign Exchange Future	9.10	Put	0.05740	0.00006	0.29420	0.00029	0.057	14.92	0.00	0	0.00
CAD/ R	On	16/09/2013			Foreign Exchange Future	9.11	Call	536.66170	0.53666	519.72550	0.51973	536.662	14.75	0.00	0	0.00
CAD/ R	On	16/09/2013			Foreign Exchange Future	9.11	Put	0.06170	0.00006	0.32550	0.00033	0.062	14.75	0.00	0	0.00
CAD/ R	On	13/12/2013			Foreign Exchange Future			9.75060	9.75060	9.73410	9.73410		14.00	0.00	0	0.00
CAD/ R	On	13/12/2013			Foreign Exchange Future	9.94	Call	205.29520	0.20530	205.50750	0.20551	205.295	14.56	0.00	0	0.00
CAD/ R	On	13/12/2013			Foreign Exchange Future	9.94	Put	394.69520	0.39470	411.40750	0.41141	394.695	14.56	0.00	0	0.00
CAD/ R	On	13/12/2013			Foreign Exchange Future	9.95	Call	202.06190	0.20206	202.35520	0.20236	202.062	14.59	0.00	0	0.00
CAD/ R	On	13/12/2013			Foreign Exchange Future	9.95	Put	401.46190	0.40146	418.25520	0.41826	401.462	14.59	0.00	0	0.00
CAD/ R	On	13/12/2013			Foreign Exchange Future	9.96	Call	198.87660	0.19888	199.24920	0.19925	198.877	14.62	0.00	0	0.00
CAD/ R	On	13/12/2013			Foreign Exchange Future	9.96	Put	408.27660	0.40828	425.14920	0.42515	408.277	14.62	0.00	0	0.00
CAD/ R	On	17/03/2014			Foreign Exchange Future			9.86430	9.86430	9.84650	9.84650		14.21	0.00	0	0.00
CAD/ R	On	17/03/2014			Foreign Exchange Future	9.94	Call	371.89180	0.37189	371.87930	0.37188	371.892	14.42	0.00	0	0.00
CAD/ R	On	17/03/2014			Foreign Exchange Future	9.94	Put	447.59180	0.44759	465.37930	0.46538	447.592	14.42	0.00	0	0.00
CAD/ R	On	17/03/2014			Foreign Exchange Future	9.95	Put	453.77400	0.45377	471.63840	0.47164	453.774	14.44	0.00	0	0.00
CAD/ R	On	17/03/2014			Foreign Exchange Future	9.95	Call	368.07400	0.36807	368.13840	0.36814	368.074	14.44	0.00	0	0.00
CAD/ R	On	17/03/2014			Foreign Exchange Future	9.96	Call	364.29700	0.36430	364.43730	0.36444	364.297	14.47	0.00	0	0.00
CAD/ R	On	17/03/2014			Foreign Exchange Future	9.96	Put	459.99700	0.46000	477.93730	0.47794	459.997	14.47	0.00	0	0.00
CF CANDO CADP	On	13/12/2013			Can-Do Future			87.05880	87.05880	-86.46860	-86.46860			0.00	0	2,274.00
CF CANDO CADR	On	13/12/2013			Can-Do Future			424.91040	424.91040	422.21400	422.21400			0.00	0	696.00
CF CANDO CADS	On	13/12/2013			Can-Do Future			446.92750	446.92750	449.87930	449.87930			0.00	0	6,000.00
CF CANDO CADT	On	13/12/2013			Can-Do Future			221.70440	221.70440	214.88280	214.88280			0.00	0	1,600.00
CF CANDO CADU	On	16/09/2013			Can-Do Future			66.23740	66.23740	75.68300	75.68300			0.00	0	5,000.00
CF CANDO CAEN	On	16/09/2013			Can-Do Future			0.85600	0.85600	2.45470	2.45470			0.00	0	2,830.00
CF CANDO CAES	On	17/09/2013			Can-Do Future			0.00000	0.00000	0.00000	0.00000			0.00	0	0.00
CF CANDO CAET	On	17/09/2013			Can-Do Future			0.00000	0.00000	0.00000	0.00000			0.00	0	0.00
CF CANDO CAEU	On	25/09/2013			Can-Do Future			10.40780	10.40780	12.31310	12.31310			0.00	0	30,000.00
CF CANDO CAEV	On	23/09/2013			Can-Do Future			41.56100	41.56100	24.86470	24.86470			0.00	0	0.00
CF CANDO CAEW	On	25/09/2013			Can-Do Future			91.02130	91.02130	141.74700	141.74700			0.00	0	50.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CF CANDO CAEX	On 13/12/2013	Can-Do Future			88.39010		88.39010		90.42610	90.42610			0.00	0	5,000.00
CF CANDO CAEY	On 23/09/2013	Can-Do Future			17.16770		17.16770		18.40770	18.40770			0.00	0	12,000.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.68500		10.68500		10.71330	10.71330		13.29	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	845.14210		0.84514	873.45650	0.87346		845.142	21.95	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	0.14210		0.00014	0.15650	0.00016		0.142	21.95	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	835.15500		0.83516	863.47050	0.86347		835.155	21.87	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	0.15500		0.00016	0.17050	0.00017		0.155	21.87	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	825.16900		0.82517	853.48570	0.85349		825.169	21.80	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	0.16900		0.00017	0.18570	0.00019		0.169	21.80	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.83150		10.83150		10.86110	10.86110		15.28	0.00	0	50.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	352.88600		0.35289	369.46020	0.36946		352.886	15.16	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	311.38600		0.31139	298.36020	0.29836		311.386	15.16	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	348.30650		0.34831	364.73090	0.36473		348.307	15.18	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	316.80650		0.31681	303.63090	0.30363		316.807	15.18	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	343.77340		0.34377	360.05280	0.36005		343.773	15.20	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	322.27340		0.32227	308.95280	0.30895		322.273	15.20	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			10.99360		10.99360		11.02280	11.02280		15.79	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	390.72850		0.39073	391.01050	0.39101		390.728	16.49	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	687.12850		0.68713	658.21050	0.65821		687.129	16.49	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	387.60810		0.38761	387.85230	0.38785		387.608	16.51	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	694.00810		0.69401	665.05230	0.66505		694.008	16.51	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	384.51740		0.38452	384.72170	0.38472		384.517	16.54	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	700.91740		0.70092	671.92170	0.67192		700.917	16.54	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.63450		1.63450		1.63460	1.63460		14.20	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,445.01220		0.14450	1,446.01600	0.14460		1,445.012	19.74	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	0.01220		0.00000	0.01600	0.00000		0.012	19.74	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,345.04180		0.13450	1,346.05060	0.13461		1,345.042	19.98	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	0.04180		0.00000	0.05060	0.00001		0.042	19.98	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,245.08340		0.12451	1,246.10620	0.12461		1,245.083	19.53	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	0.08340		0.00001	0.10620	0.00001		0.083	19.53	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.64910		1.64910		1.64840	1.64840		15.22	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	503.72390		0.05037	507.61650	0.05076		503.724	15.22	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	512.72390		0.05127	523.61650	0.05236		512.724	15.22	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	463.38780		0.04634	467.66530	0.04677		463.388	15.41	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	572.38780		0.05724	583.66530	0.05837		572.388	15.41	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	426.05940		0.04261	430.67480	0.04307		426.059	15.60	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	635.05940		0.06351	646.67480	0.06467		635.059	15.60	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.66370		1.66370		1.66290	1.66290		15.26	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	633.54570		0.06335	639.46120	0.06395		633.546	15.79	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	896.54570		0.08965	910.46120	0.09105		896.546	15.79	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	961.62120		0.09616	975.69280	0.09757		961.621	15.93	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	598.62120		0.05986	604.69280	0.06047		598.621	15.93	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	565.60030		0.05656	571.80600	0.05718		565.600	16.06	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	1,028.60030		0.10286	1,042.80600	0.10428		1,028.600	16.06	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			109.38497		109.38497		107.92452	107.92452			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	605.03000		0.60503	2,065.48000	2.06548		605.030		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	615.03000		0.61503	2,075.48000	2.07548		615.030		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	625.03000		0.62503	2,085.48000	2.08548		625.030		0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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		9.68713	82.06085		9.65261	82.31778			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	9,703.39000	9.70339	9,446.46000	9.44646	9,703.390		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	9,615.11000	9.61511	9,358.18000	9.35818	9,615.110		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	9,526.96000	9.52696	9,270.03000	9.27003	9,526.960		0.00	0	0.00
ES33	On 06/02/2014	Bond Future		9.80956	83.13725		9.77376	83.39835			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	1,998.92000	1.99892	1,737.82000	1.73782	1,998.920		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	1,923.39000	1.92339	1,662.29000	1.66229	1,923.390		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	1,847.97000	1.84797	1,586.87000	1.58687	1,847.970		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		428.07700	428.07700		428.78500	428.78500			0.00	0	120.00
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	179,130.00000	17.91300	172,050.00000	17.20500	179,130.000		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	179,230.00000	17.92300	172,150.00000	17.21500	179,230.000		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	179,330.00000	17.93300	172,250.00000	17.22500	179,330.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI		433.69200	433.69200		434.41400	434.41400			0.00	0	269.00
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	62,980.00000	6.29800	55,760.00000	5.57600	62,980.000		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	63,080.00000	6.30800	55,860.00000	5.58600	63,080.000		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	63,180.00000	6.31800	55,960.00000	5.59600	63,180.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/11/2013	Index Future		192.97100	192.97100		191.97400	191.97400			0.00	0	1,136.00
IGOV	On 06/02/2014	Index Future		195.52600	195.52600		194.51800	194.51800			0.00	0	173.00
ILBI	On 07/11/2013	Index Future		519.75100	519.75100		519.41700	519.41700			0.00	0	0.00
ILBI	On 06/02/2014	Index Future		526.77200	526.77200		526.43500	526.43500			0.00	0	186.00
J201	On 22/12/2014	Interest Rate Swap		8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future		5.14000	94.86000		5.14000	94.86000			0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future		5.17000	94.83000		5.16000	94.84000			0.00	0	0.00

Contract Details		Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/11/2013			Jibar Tradeable Future	5.21000	94.79000		5.20000	94.80000			0.00	0	3,000.00
JIBAR FUTURE	On 18/12/2013			Jibar Tradeable Future	5.27000	94.73000		5.25000	94.75000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014			Jibar Tradeable Future	5.33000	94.67000		5.30000	94.70000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014			Jibar Tradeable Future	5.49000	94.51000		5.48000	94.52000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014			Jibar Tradeable Future	5.60000	94.40000		5.60000	94.40000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014			Jibar Tradeable Future	6.03000	93.97000		6.01000	93.99000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014			Jibar Tradeable Future	6.33000	93.67000		6.34000	93.66000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014			Jibar Tradeable Future	6.64000	93.36000		6.66000	93.34000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015			Jibar Tradeable Future	6.96000	93.04000		6.97000	93.03000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	7.26000	92.74000		7.28000	92.72000			0.00	0	0.00
NZ\$ / R	On 16/09/2013			Foreign Exchange Future	8.05180	8.05180		7.99940	7.99940		13.02	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.59	Call	Foreign Exchange Future	462.30040	0.46230	410.44610	0.41045	462.300	19.09	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.59	Put	Foreign Exchange Future	0.50040	0.00050	1.04610	0.00105	0.500	19.09	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.60	Call	Foreign Exchange Future	452.36090	0.45236	400.56980	0.40057	452.361	18.98	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.60	Put	Foreign Exchange Future	0.56090	0.00056	1.16980	0.00117	0.561	18.98	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.61	Call	Foreign Exchange Future	442.42860	0.44243	390.71410	0.39071	442.429	18.86	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.61	Put	Foreign Exchange Future	0.62860	0.00063	1.31410	0.00131	0.629	18.86	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2013			Foreign Exchange Future	8.12220	8.12220	8.06870	8.06870		10.34	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Call	Foreign Exchange Future	164.22730	0.16423	145.55690	0.14556	164.227	10.51	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Put	Foreign Exchange Future	182.02730	0.18203	216.85690	0.21686	182.027	10.51	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Call	Foreign Exchange Future	160.21980	0.16022	142.01410	0.14201	160.220	10.55	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Put	Foreign Exchange Future	188.01980	0.18802	223.31410	0.22331	188.020	10.55	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Call	Foreign Exchange Future	156.30380	0.15630	138.55310	0.13855	156.304	10.59	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Put	Foreign Exchange Future	194.10380	0.19410	229.85310	0.22985	194.104	10.59	0.00	0.00	0	0.00
NZ\$ / R	On 17/03/2014			Foreign Exchange Future	8.18060	8.18060	8.12620	8.12620		12.45	0.00	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Call	Foreign Exchange Future	310.43440	0.31043	288.02770	0.28803	310.434	12.40	0.00	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.14	Put	Foreign Exchange Future	269.83440	0.26983	301.82770	0.30183	269.834	12.40	0.00	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Put	Foreign Exchange Future	275.01750	0.27502	307.73520	0.30774	275.018	12.41	0.00	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.15	Call	Foreign Exchange Future	305.61750	0.30562	283.93520	0.28394	305.618	12.41	0.00	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Call	Foreign Exchange Future	300.85360	0.30085	279.89870	0.27990	300.854	12.42	0.00	0.00	0	0.00
NZ\$ / R	On 17/03/2014	8.16	Put	Foreign Exchange Future	280.25360	0.28025	313.69870	0.31370	280.254	12.42	0.00	0.00	0	0.00
R / ¥EN	On 16/09/2013			Foreign Exchange Future	10.05850	10.05850	0.09942	9.97850	9.97850		7.75	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.04	Call	Foreign Exchange Future	504.66870	0.05047	0.09942	569.57870	0.05696	504.669	7.89	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.04	Put	Foreign Exchange Future	319.66870	0.03197	0.09942	1,184.57870	0.11846	319.669	7.89	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.05	Call	Foreign Exchange Future	442.66590	0.04427	0.09942	535.36010	0.05354	442.666	7.75	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.05	Put	Foreign Exchange Future	357.66590	0.03577	0.09942	1,250.36010	0.12504	357.666	7.75	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.06	Call	Foreign Exchange Future	396.13120	0.03961	0.09942	502.81070	0.05028	396.131	7.84	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.06	Put	Foreign Exchange Future	411.13120	0.04111	0.09942	1,317.81070	0.13178	411.131	7.84	0.00	0	0.00
R / ¥EN	On 13/12/2013			Foreign Exchange Future	10.05390	10.05390	0.09942	9.97390	9.97390		16.75	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Call	Foreign Exchange Future	5,711.16630	0.57112	0.09942	5,133.40700	0.51334	5,711.166	18.04	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.69	Put	Foreign Exchange Future	2,072.16630	0.20722	0.09942	2,294.40700	0.22944	2,072.166	18.04	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.70	Call	Foreign Exchange Future	5,640.80970	0.56408	0.09942	5,065.85960	0.50659	5,640.810	18.00	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.70	Put	Foreign Exchange Future	2,101.80970	0.21018	0.09942	2,326.85960	0.23269	2,101.810	18.00	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.71	Call	Foreign Exchange Future	5,570.79510	0.55708	0.09942	4,998.69880	0.49987	5,570.795	17.96	0.00	0	0.00
R / ¥EN	On 13/12/2013	9.71	Put	Foreign Exchange Future	2,131.79510	0.21318	0.09942	2,359.69880	0.23597	2,131.795	17.96	0.00	0	0.00
R023	On 07/11/2013			Bond Future	8.04885	99.61414		8.01921	99.80351			0.00	0	11,802.00
R023	On 07/11/2013	6.49	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.49	Put	Bond Future	10,627.99000	10.62799	10,438.62000	10.43862	10,627.990			0.00	0	0.00
R023	On 07/11/2013	6.50	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.50	Put	Bond Future	10,555.26000	10.55526	10,365.89000	10.36589	10,555.260			0.00	0	0.00
R023	On 07/11/2013	6.51	Call	Bond Future	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.51	Put	Bond Future	10,482.58000	10.48258	10,293.21000	10.29321	10,482.580			0.00	0	0.00
R023	On 06/02/2014			Bond Future	8.15937	100.92080		8.12835	101.11358			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	2,008.41000	2.00841	1,815.63000	1.81563	2,008.410				0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	1,944.73000	1.94473	1,751.95000	1.75195	1,944.730				0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	1,881.09000	1.88109	1,688.31000	1.68831	1,881.090				0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.27422	114.51344	6.25364	114.55161				3.05	279,298,280.16	2,439	30,785.00
R157	On 07/11/2013	Bond Future	5.59	Call	127.71000	0.12771	137.66000	0.13766	127.710		127.710	2.97	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,406.09000	1.40609	1,377.87000	1.37787	1,406.090			2.97	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	130.99000	0.13099	141.11000	0.14111	130.990		130.990	2.97	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,390.55000	1.39055	1,362.50000	1.36250	1,390.550			2.97	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	134.34000	0.13434	144.64000	0.14464	134.340		134.340	2.97	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,375.08000	1.37508	1,347.21000	1.34721	1,375.080			2.97	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.45594	116.01549	6.43099	116.05527				2.86	2,320,309.80	20	280.00
R157	On 06/02/2014	Bond Future	5.64	Call	333.72000	0.33372	346.78000	0.34678	333.720		333.720	2.79	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,644.98000	1.64498	1,618.26000	1.61826	1,644.980			2.79	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	337.97000	0.33797	351.14000	0.35114	337.970		337.970	2.79	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,633.03000	1.63303	1,606.42000	1.60642	1,633.030			2.79	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	342.26000	0.34226	355.55000	0.35555	342.260		342.260	2.79	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,621.13000	1.62113	1,594.64000	1.59464	1,621.130			2.79	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.63963	110.79754	6.60895	110.83872				2.57	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	243.11000	0.24311	252.60000	0.25260	243.110		243.110	2.51	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,213.13000	2.21313	2,181.44000	2.18144	2,213.130			2.51	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,202.00000	2.20200	2,170.39000	2.17039	2,202.000			2.51	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	245.74000	0.24574	255.31000	0.25531	245.740		245.740	2.51	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	248.39000	0.24839	258.04000	0.25804	248.390		248.390	2.51	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,190.89000	2.19089	2,159.36000	2.15936	2,190.890			2.51	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.88394	112.33486	6.84732	112.37479				2.29	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	880.12000	0.88012	900.79000	0.90079	880.120		880.120	2.24	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	1,037.20000	1.03720	1,017.94000	1.01794	1,037.200			2.24	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	885.26000	0.88526	906.00000	0.90600	885.260		885.260	2.24	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	1,031.42000	1.03142	1,012.23000	1.01223	1,031.420			2.24	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	890.42000	0.89042	911.23000	0.91123	890.420		890.420	2.24	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	1,025.66000	1.02566	1,006.54000	1.00654	1,025.660			2.24	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
R186	On 07/11/2013	Bond Future			8.37590	120.82118	8.34628	121.08149				15.28	6,161,880.18	51	58,474.00
R186	On 07/11/2013	Bond Future	6.50	Call	24.38000	0.02438	29.01000	0.02901	24.380		24.380	14.99	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	18,248.69000	18.24869	17,993.01000	17.99301	18,248.690			14.99	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	60.13000	0.06013	69.99000	0.06999	60.130		60.130	14.99	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	15,638.03000	15.63803	15,387.58000	15.38758	15,638.030			14.99	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	1,552.78000	1.55278	1,664.63000	1.66463	1,552.780		1,552.780	15.06	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	4,917.70000	4.91770	4,769.24000	4.76924	4,917.700			15.06	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	4,092.47000	4.09247	3,962.22000	3.96222	4,092.470			15.10	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	1,996.48000	1.99648	2,126.54000	2.12654	1,996.480		1,996.480	15.10	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	2,031.06000	2.03106	2,162.42000	2.16242	2,031.060		2,031.060	15.10	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	4,037.13000	4.03713	3,908.18000	3.90818	4,037.130			15.10	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	2,066.02000	2.06602	2,198.69000	2.19869	2,066.020		2,066.020	15.11	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,982.27000	3.98227	3,854.63000	3.85463	3,982.270			15.11	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	3,509.70000	3.50970	3,393.70000	3.39370	3,509.700			15.13	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.25	Call	2,397.59000	2.39759	2,541.90000	2.54190	2,397.590			15.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	8.50	Call	3,481.78000		3.48178		3,656.77000	3.65677	3,481.780	15.21	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	2,399.97000		2.39997		2,314.65000	2.31465	2,399.970	15.21	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.75	Call	4,785.57000		4.78557		4,986.98000	4.98698	4,785.570	15.28	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,566.96000		1.56696		1,508.06000	1.50806	1,566.960	15.28	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	6,283.12000		6.28312		6,505.26000	6.50526	6,283.120	15.40	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	983.14000		0.98314		944.97000	0.94497	983.140	15.40	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.47923		117.11650		8.44839	117.38139		15.52	0.00	0	104.00
R186	On 06/02/2014	Bond Future	7.74	Call	2,099.80000		2.09980		2,194.90000	2.19490	2,099.800	15.24	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	8,690.07000		8.69007		8,520.28000	8.52028	8,690.070	15.24	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	2,124.98000		2.12498		2,220.85000	2.22085	2,124.980	15.24	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	8,622.65000		8.62265		8,453.63000	8.45363	8,622.650	15.24	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	2,151.16000		2.15116		2,247.82000	2.24782	2,151.160	15.24	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	8,556.32000		8.55632		8,388.09000	8.38809	8,556.320	15.24	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.58011		118.72349		8.54802	118.99288		15.09	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,523.80000		1.52380		1,587.39000	1.58739	1,523.800	14.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	15,023.82000		15.02382		14,818.02000	14.81802	15,023.820	14.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,540.46000		1.54046		1,604.55000	1.60455	1,540.460	14.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	14,942.74000		14.94274		14,737.44000	14.73744	14,942.740	14.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	14,861.90000		14.86190		14,657.12000	14.65712	14,861.900	14.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,557.25000		1.55725		1,621.86000	1.62186	1,557.250	14.83	0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.68253		115.07912		8.64947	115.35037		15.08	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	5,090.39000		5.09039		5,222.98000	5.22298	5,090.390	14.90	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	8,370.20000		8.37020		8,231.54000	8.23154	8,370.200	14.90	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	5,124.90000		5.12490		5,258.05000	5.25805	5,124.900	14.90	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	8,319.53000		8.31953		8,181.43000	8.18143	8,319.530	14.90	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	5,159.54000		5.15954		5,293.25000	5.29325	5,159.540	14.90	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	8,269.07000		8.26907		8,131.53000	8.13153	8,269.070	14.90	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			273.37276		273.37276		273.37167	273.37167			0.00	0	2,100.00
R197	On 07/11/2013	Bond Future	279.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Put	6,617.24000		6.61724		6,618.33000	6.61833	6,617.240		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	6,627.24000		6.62724		6,628.33000	6.62833	6,627.240		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	6,637.24000		6.63724		6,638.33000	6.63833	6,637.240		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			5.26137		107.13611		5.26137	107.13611		1.95	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	129.79000		0.12979		132.07000	0.13207	129.790	1.90	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	646.46000		0.64646		648.74000	0.64874	646.460	1.90	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	132.69000		0.13269		135.00000	0.13500	132.690	1.90	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	638.36000		0.63836		640.67000	0.64067	638.360	1.90	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	135.64000		0.13564		137.97000	0.13797	135.640	1.90	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	630.31000		0.63031		632.64000	0.63264	630.310	1.90	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.25169		104.13352		5.25048	104.13455		1.64	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	425.07000		0.42507		427.03000	0.42703	425.070	1.62	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	434.99000		0.43499		435.92000	0.43592	434.990	1.62	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	429.28000		0.42928		431.24000	0.43124	429.280	1.62	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	430.71000		0.43071		431.64000	0.43164	430.710	1.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R201	On 06/02/2014	Bond Future	5.26	Call	433.52000		0.43352		435.48000	0.43548	433.520	1.62	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	426.46000		0.42646		427.39000	0.42739	426.460	1.62	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.13493		105.56228		5.13190	105.56411		1.32	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	331.82000		0.33182		333.48000	0.33348	331.820	1.29	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	570.73000		0.57073		570.56000	0.57056	570.730	1.29	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	567.18000		0.56718		567.01000	0.56701	567.180	1.29	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	334.33000		0.33433		335.99000	0.33599	334.330	1.29	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	336.85000		0.33685		338.52000	0.33852	336.850	1.29	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	563.64000		0.56364		563.48000	0.56348	563.640	1.29	0.00	0	0.00
R201	On 07/08/2014	Bond Future			4.77280		102.61720		4.77233	102.61737		0.95	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	464.11000		0.46411		464.75000	0.46475	464.110	0.93	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	277.17000		0.27717		277.64000	0.27764	277.170	0.93	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	466.21000		0.46621		466.84000	0.46684	466.210	0.93	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	275.66000		0.27566		276.12000	0.27612	275.660	0.93	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	468.30000		0.46830		468.94000	0.46894	468.300	0.93	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	274.15000		0.27415		274.62000	0.27462	274.150	0.93	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			203.19037		203.19037		200.47711	200.47711			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	5,799.63000		5.79963		8,512.89000	8.51289	5,799.630		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	5,809.63000		5.80963		8,522.89000	8.52289	5,809.630		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	5,819.63000		5.81963		8,532.89000	8.53289	5,819.630		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			7.12485		105.02857		7.09999	105.11278		5.90	52,514,285.00	500	19,611.00
R203	On 07/11/2013	Bond Future	5.71	Call	21.34000		0.02134		24.68000	0.02468	21.340	5.77	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	4,949.97000		4.94997		4,869.10000	4.86910	4,949.970	5.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	57.53000		0.05753		64.96000	0.06496	57.530	5.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	3,988.39000		3.98839		3,911.61000	3.91161	3,988.390	5.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	59.46000		0.05946		67.09000	0.06709	59.460	5.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	3,954.89000		3.95489		3,878.31000	3.87831	3,954.890	5.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	61.45000		0.06145		69.27000	0.06927	61.450	5.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	3,921.47000		3.92147		3,845.08000	3.84508	3,921.470	5.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	102,799.05000		102.79905		102,883.26000	102.88326	102,799.050	6.08	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	6.08	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.27818		106.40620		7.25094	106.49253		5.45	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	221.65000		0.22165		235.23000	0.23523	221.650	5.33	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	4,536.68000		4.53668		4,463.93000	4.46393	4,536.680	5.33	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	307.32000		0.30732		324.70000	0.32470	307.320	5.33	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,991.65000		3.99165		3,922.70000	3.92270	3,991.650	5.33	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	312.47000		0.31247		330.07000	0.33007	312.470	5.33	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,963.73000		3.96373		3,895.00000	3.89500	3,963.730	5.33	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	317.69000		0.31769		335.51000	0.33551	317.690	5.33	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,935.89000		3.93589		3,867.38000	3.86738	3,935.890	5.33	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.42604		103.70443		7.39618	103.79272		5.40	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	294.59000		0.29459		308.65000	0.30865	294.590	5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	5,430.67000		5.43067		5,356.44000	5.35644	5,430.670	5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	298.53000		0.29853		312.74000	0.31274	298.530	5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	5,403.23000		5.40323		5,329.15000	5.32915	5,403.230	5.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future	5.76	Call	302.52000		0.30252		316.88000	0.31688	302.520	5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	5,375.84000		5.37584	5,301.91000	5.30191	5,375.840	5,375.840	5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,749.74000		1.74974	1,798.11000	1.79811	1,749.740	1,749.740	5.33	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,826.73000		1.82673	1,786.81000	1.78681	1,826.730	1,826.730	5.33	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.58902		105.14305		7.55700	105.23091		5.16	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,645.38000		1.64538	1,687.84000	1.68784	1,645.380	1,645.380	5.07	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	2,469.55000		2.46955	2,424.15000	2.42415	2,469.550	2,469.550	5.07	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,657.62000		1.65762	1,700.26000	1.70026	1,657.620	1,657.620	5.07	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	2,454.09000		2.45409	2,408.87000	2.40887	2,454.090	2,454.090	5.07	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,669.90000		1.66990	1,712.74000	1.71274	1,669.900	1,669.900	5.07	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	2,438.69000		2.43869	2,393.67000	2.39367	2,438.690	2,438.690	5.07	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 07/11/2013	Bond Future			9.22930		95.44925		9.19976	95.71481			0.00	0	1,650.00
R2037	On 07/11/2013	Bond Future	9.41	Call	1,598.08000		1.59808	1,863.64000	1.86364	1,598.080	1,598.080		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.41	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Call	1,685.22000		1.68522	1,950.78000	1.95078	1,685.220	1,685.220		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Call	1,772.22000		1.77222	2,037.78000	2.03778	1,772.220	1,772.220		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.33086		92.44448		9.30026	92.71447			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Call	343.47000		0.34347	613.46000	0.61346	343.470	343.470		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	430.90000		0.43090	700.89000	0.70089	430.900	430.900		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	518.19000		0.51819	788.18000	0.78818	518.190	518.190		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.43131		93.71319		9.39964	93.98763			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	532.51000		0.53251	258.07000	0.25807	532.510	532.510		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	445.31000		0.44531	170.87000	0.17087	445.310	445.310		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	358.25000		0.35825	83.81000	0.08381	358.250	358.250		0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.34294		105.89196		7.31823	105.99747		7.69	0.00	0	29,247.00
R204	On 07/11/2013	Bond Future	6.29	Call	113.53000		0.11353	126.49000	0.12649	113.530	113.530		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	4,729.54000		4.72954	4,636.99000	4.63699	4,729.540	4,729.540		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	116.97000		0.11697	130.23000	0.13023	116.970	116.970		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	4,687.96000		4.68796	4,595.71000	4.59571	4,687.960	4,687.960		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	120.50000		0.12050	134.06000	0.13406	120.500	120.500		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	4,646.49000		4.64649	4,554.54000	4.55454	4,646.490	4,646.490		0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	678.25000		0.67825	723.63000	0.72363	678.250	678.250		0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	2,154.53000		2.15453	2,094.40000	2.09440	2,154.530	2,154.530		0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.47081		103.25088		7.44429	103.35877		7.55	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	496.52000		0.49652	521.78000	0.52178	496.520	496.520		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	5,008.62000		5.00862	4,925.99000	4.92599	5,008.620	5,008.620		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	504.14000		0.50414	529.68000	0.52968	504.140	504.140		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,973.39000		4.97339	4,891.04000	4.89104	4,973.390	4,973.390		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	511.84000		0.51184	537.66000	0.53766	511.840	511.840		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,938.26000		4.93826	4,856.19000	4.85619	4,938.260	4,938.260		0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.59831		104.66745		7.56982	104.77762		7.33	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	529.01000		0.52901	550.93000	0.55093	529.010	529.010		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,775.43000		6.77543	6,687.18000	6.68718	6,775.430	6,775.430		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R204	On 08/05/2014	Bond Future	6.05	Call	535.40000		0.53540		557.52000	0.55752	535.400	7.19	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,740.27000		6.74027		6,652.22000	6.65222	6,740.270	7.19	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	541.86000		0.54186		564.18000	0.56418	541.860	7.19	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,705.19000		6.70519		6,617.34000	6.61734	6,705.190	7.19	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.73448		102.08789		7.70447	102.19792		7.32	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,302.05000		2.30205		2,356.37000	2.35637	2,302.050	7.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	3,388.14000		3.38814		3,332.43000	3.33243	3,388.140	7.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,318.26000		2.31826		2,372.81000	2.37281	2,318.260	7.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	3,367.24000		3.36724		3,311.76000	3.31176	3,367.240	7.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,334.54000		2.33454		2,389.32000	2.38932	2,334.540	7.22	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	3,346.42000		3.34642		3,291.17000	3.29117	3,346.420	7.22	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 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			7.67552		100.28700		7.65093	100.40476		9.55	0.00	0	27,295.00
R207	On 07/11/2013	Bond Future	6.69	Call	186.66000		0.18666		205.61000	0.20561	186.660	9.36	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	5,045.00000		5.04500		4,946.19000	4.94619	5,045.000	9.36	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	191.75000		0.19175		211.08000	0.21108	191.750	9.36	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	4,999.33000		4.99933		4,900.90000	4.90090	4,999.330	9.36	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	196.95000		0.19695		216.67000	0.21667	196.950	9.36	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	4,953.81000		4.95381		4,855.77000	4.85577	4,953.810	9.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.79962		97.96330		7.77350	98.08356		9.35	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	554.87000		0.55487		582.34000	0.58234	554.870	9.17	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	6,073.30000		6.07330		5,980.51000	5.98051	6,073.300	9.17	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	563.15000		0.56315		590.92000	0.59092	563.150	9.17	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	6,032.38000		6.03238		5,939.89000	5.93989	6,032.380	9.17	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	571.53000		0.57153		599.60000	0.59960	571.530	9.17	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,991.60000		5.99160		5,899.41000	5.89941	5,991.600	9.17	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.92557		99.30746		7.89782	99.43013		9.22	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	561.66000		0.56166		584.31000	0.58431	561.660	9.06	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	8,612.33000		8.61233		8,512.31000	8.51231	8,612.330	9.06	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	568.32000		0.56832		591.17000	0.59117	568.320	9.06	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	8,570.33000		8.57033		8,470.51000	8.47051	8,570.330	9.06	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	575.04000		0.57504		598.10000	0.59810	575.040	9.06	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	8,528.41000		8.52841		8,428.80000	8.42880	8,528.410	9.06	0.00	0	0.00
R207	On 07/08/2014	Bond Future			8.05876		97.04466		8.02978	97.16742		9.28	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,670.55000		2.67055		2,730.45000	2.73045	2,670.550	9.15	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	4,246.97000		4.24697		4,184.11000	4.18411	4,246.970	9.15	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,688.64000		2.68864		2,748.78000	2.74878	2,688.640	9.15	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	4,221.90000		4.22190		4,159.28000	4.15928	4,221.900	9.15	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,706.80000		2.70680		2,767.20000	2.76720	2,706.800	9.16	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	4,196.92000		4.19692		4,134.56000	4.13456	4,196.920	9.16	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R208	On 07/11/2013	Bond Future			7.79029		95.02826		7.76059	95.18692		11.08	0.00	0	14,367.00
R208	On 07/11/2013	Bond Future	6.79	Call	189.98000		0.18998		212.83000	0.21283	189.980	10.86	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	5,719.73000		5.71973		5,583.92000	5.58392	5,719.730	10.86	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	195.31000		0.19531		218.65000	0.21865	195.310	10.86	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	5,667.83000		5.66783		5,532.51000	5.53251	5,667.830	10.86	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	200.77000		0.20077		224.59000	0.22459	200.770	10.86	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	5,616.11000		5.61611		5,481.27000	5.48127	5,616.110	10.86	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,004.08000		1.00408		1,076.31000	1.07631	1,004.080	10.97	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,569.09000		2.56909		2,482.66000	2.48266	2,569.090	10.97	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.90340		96.27466		7.87214	96.43635		10.73	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	626.71000		0.62671		662.78000	0.66278	626.710	10.52	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	6,881.94000		6.88194		6,756.32000	6.75632	6,881.940	10.52	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	636.05000		0.63605		672.52000	0.67252	636.050	10.52	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	6,835.37000		6.83537		6,710.15000	6.71015	6,835.370	10.52	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	645.49000		0.64549		682.36000	0.68236	645.490	10.52	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	6,788.94000		6.78894		6,664.12000	6.66412	6,788.940	10.52	0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.01283		94.19859		7.97994	94.36322		10.64	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	583.67000		0.58367		612.22000	0.61222	583.670	10.45	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	9,706.73000		9.70673		9,570.65000	9.57065	9,706.730	10.45	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	590.91000		0.59091		619.72000	0.61972	590.910	10.45	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	9,657.96000		9.65796		9,522.14000	9.52214	9,657.960	10.45	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	9,609.28000		9.60928		9,473.74000	9.47374	9,609.280	10.45	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	598.22000		0.59822		627.31000	0.62731	598.220	10.45	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.12648		95.50540		8.09231	95.67075		10.17	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,908.38000		2.90838		2,988.52000	2.98852	2,908.380	10.04	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	4,552.38000		4.55238		4,467.17000	4.46717	4,552.380	10.04	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,929.41000		2.92941		3,009.91000	3.00991	2,929.410	10.04	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	4,524.04000		4.52404		4,439.19000	4.43919	4,524.040	10.04	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,950.54000		2.95054		3,031.39000	3.03139	2,950.540	10.04	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	4,495.84000		4.49584		4,411.34000	4.41134	4,495.840	10.04	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			9.06945		73.90834		9.03478	74.16806		23.05	0.00	0	19,302.00
R209	On 07/11/2013	Bond Future	8.65	Call	1,417.40000		1.41740		1,527.64000	1.52764	1,417.400	22.81	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	4,659.11000		4.65911		4,509.63000	4.50963	4,659.110	22.81	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	1,789.72000		1.78972		1,916.74000	1.91674	1,789.720	22.87	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,924.93000		3.92493		3,792.23000	3.79223	3,924.930	22.87	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	1,818.46000		1.81846		1,946.69000	1.94669	1,818.460	22.87	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,875.59000		3.87559		3,744.10000	3.74410	3,875.590	22.87	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	1,847.49000		1.84749		1,976.91000	1.97691	1,847.490	22.87	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,826.66000		3.82666		3,696.36000	3.69636	3,826.660	22.87	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	3,400.77000		3.40077		3,579.96000	3.57996	3,400.770	23.05	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	2,071.33000		2.07133		1,990.80000	1.99080	2,071.330	23.05	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	4,047.23000		4.04723		4,240.97000	4.24097	4,047.230	23.14	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	1,642.07000		1.64207		1,576.09000	1.57609	1,642.070	23.14	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,397.10000		1.39710		1,339.90000	1.33990	1,397.100	23.20	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.50	Call	4,505.29000		4.50529		4,707.81000	4.70781	4,505.290	23.20	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Call	5,476.63000		5.47663		5,694.33000	5.69433	5,476.630	23.32	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	995.32000		0.99532		953.30000	0.95330	995.320	23.32	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			9.16236		74.87780		9.12656	75.14159		22.69	0.00	0	410.00



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 06/02/2014	Bond Future	8.54	Call	2,402.38000		2.40238		2,511.47000	2.51147	2,402.380	22.33	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	7,210.54000		7.21054		7,055.84000	7.05584	7,210.540	22.33	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,428.02000		2.42802		2,537.86000	2.53786	2,428.020	22.34	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	7,155.05000		7.15505		7,001.10000	7.00110	7,155.050	22.34	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,453.82000		2.45382		2,564.41000	2.56441	2,453.820	22.34	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	7,099.86000		7.09986		6,946.66000	6.94666	7,099.860	22.34	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.25180		72.75985		9.21485	73.02784		22.80	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	13,150.23000		13.15023		12,955.58000	12.95558	13,150.230	22.44	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,698.02000		1.69802		1,771.36000	1.77136	1,698.020	22.44	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,714.91000		1.71491		1,788.79000	1.78879	1,714.910	22.44	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	13,076.46000		13.07646		12,882.35000	12.88235	13,076.460	22.44	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,731.93000		1.73193		1,806.34000	1.80634	1,731.930	22.44	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	13,002.96000		13.00296		12,809.38000	12.80938	13,002.960	22.44	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.34181		73.76926		9.30391	74.03985		22.35	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	5,236.35000		5.23635		5,378.26000	5.37826	5,236.350	22.10	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	7,436.36000		7.43636		7,307.68000	7.30768	7,436.360	22.10	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	5,267.62000		5.26762		5,410.04000	5.41004	5,267.620	22.11	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	7,393.05000		7.39305		7,264.88000	7.26488	7,393.050	22.11	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	5,298.97000		5.29897		5,441.90000	5.44190	5,298.970	22.11	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	7,349.94000		7.34994		7,222.28000	7.22228	7,349.940	22.11	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			152.48148		152.48148		152.47892	152.47892			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	7,508.52000		7.50852		7,511.08000	7.51108	7,508.520		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	7,518.52000		7.51852		7,521.08000	7.52108	7,518.520		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	7,528.52000		7.52852		7,531.08000	7.53108	7,528.520		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			128.34333		128.34333		128.34845	128.34845			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	1,646.67000		1.64667		1,641.55000	1.64155	1,646.670		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	1,656.67000		1.65667		1,651.55000	1.65155	1,656.670		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	1,666.67000		1.66667		1,661.55000	1.66155	1,666.670		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			128.06069		128.06069		128.06050	128.06050			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	4,929.31000		4.92931		4,929.50000	4.92950	4,929.310		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	4,939.31000		4.93931		4,939.50000	4.93950	4,939.310		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put	4,949.31000		4.94931		4,949.50000	4.94950	4,949.310		0.00	0	0.00

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 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			8.93959	84.47601		8.90494	84.74076		19.55	0.00	0	19,481.00
R213	On 07/11/2013	Bond Future	8.59	Call	1,492.04000	1.49204		1,608.90000	1.60890	1,492.040	19.31	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	4,220.69000	4.22069		4,072.80000	4.07280	4,220.690	19.31	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	1,518.73000	1.51873		1,636.87000	1.63687	1,518.730	19.31	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	4,167.52000	4.16752		4,020.91000	4.02091	4,167.520	19.31	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	1,545.73000	1.54573		1,665.15000	1.66515	1,545.730	19.31	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	4,114.78000	4.11478		3,969.45000	3.96945	4,114.780	19.31	0.00	0	0.00
R213	On 06/02/2014	Bond Future			9.04176	85.58406		9.00589	85.85310		20.15	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	2,120.25000	2.12025		2,221.06000	2.22106	2,120.250	19.82	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	8,036.94000	8.03694		7,868.71000	7.86871	8,036.940	19.82	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	2,144.06000	2.14406		2,245.61000	2.24561	2,144.060	19.83	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	7,978.07000	7.97807		7,810.58000	7.81058	7,978.070	19.83	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	2,168.04000	2.16804		2,270.34000	2.27034	2,168.040	19.83	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	7,919.48000	7.91948		7,752.74000	7.75274	7,919.480	19.83	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.13632	83.21945		9.09926	83.49272		20.06	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,559.35000	1.55935		1,628.67000	1.62867	1,559.350	19.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	13,732.07000	13.73207		13,528.12000	13.52812	13,732.070	19.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,575.17000	1.57517		1,645.00000	1.64500	1,575.170	19.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	13,658.19000	13.65819		13,454.75000	13.45475	13,658.190	19.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,591.10000	1.59110		1,661.45000	1.66145	1,591.100	19.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	13,584.54000	13.58454		13,381.62000	13.38162	13,584.540	19.75	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.23318	84.37389		9.19512	84.64965		19.78	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	5,022.53000	5.02253		5,161.07000	5.16107	5,022.530	19.58	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	7,938.07000	7.93807		7,800.85000	7.80085	7,938.070	19.58	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	5,053.31000	5.05331		5,192.38000	5.19238	5,053.310	19.58	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	7,892.84000	7.89284		7,756.15000	7.75615	7,892.840	19.58	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	5,084.20000	5.08420		5,223.79000	5.22379	5,084.200	19.59	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	7,847.81000	7.84781		7,711.64000	7.71164	7,847.810	19.59	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			9.23113	74.22587		9.20665	74.41325		23.06	0.00	0	2,427.00
R214	On 07/11/2013	Bond Future	7.79	Call	121.80000	0.12180		136.47000	0.13647	121.800	22.63	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	12,688.17000	12.68817		12,515.46000	12.51546	12,688.170	22.63	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	125.58000	0.12558		140.61000	0.14061	125.580	22.63	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	12,592.80000	12.59280		12,420.45000	12.42045	12,592.800	22.63	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	129.46000	0.12946		144.85000	0.14485	129.460	22.63	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	12,497.73000	12.49773		12,325.74000	12.32574	12,497.730	22.63	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.32755	75.19945		9.30221	75.38999		23.80	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	3,392.22000	3.39222		3,491.61000	3.49161	3,392.220	23.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	6,001.34000	6.00134		5,910.19000	5.91019	6,001.340	23.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	3,423.42000	3.42342		3,523.34000	3.52334	3,423.420	23.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	5,952.98000	5.95298		5,862.36000	5.86236	5,952.980	23.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	3,454.76000	3.45476		3,555.21000	3.55521	3,454.760	23.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	5,904.91000	5.90491		5,814.82000	5.81482	5,904.910	23.51	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			9.26729	96.40849		9.22749	96.80066			0.00	0	10,260.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	16,112.67000	16.11267		15,720.50000	15.72050	16,112.670		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00

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	7.85	Put	15,983.34000	15.98334	15,591.17000	15.59117	15,983.340		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	15,854.27000	15.85427	15,462.10000	15.46210	15,854.270		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.36569	97.67298	9.32448	98.07131			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	2,723.75000	2.72375	2,325.42000	2.32542	2,723.750		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	2,622.48000	2.62248	2,224.15000	2.22415	2,622.480		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	2,521.40000	2.52140	2,123.07000	2.12307	2,521.400		0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future			19,410.53000	19,410.53000	19,413.38000	19,413.38000			0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			19,645.11000	19,645.11000	19,646.93000	19,646.93000			0.00	0	0.00

**Total for Derivatives :** **4,544,633,052.74**      **400,772**      **2 768 119.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	101.18283			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.86000	107.79482	6.86000	107.77507			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	99.81197			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.43000	103.42802	8.43000	103.40482			0.00	0	46,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	100.32204			0.00	1,000,000	1,000,000.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	100.43300			0.00	0	3,000,000.00
AB013	On 21/11/2018	Spot Bond			9.29500	98.52687	9.29500	98.50255			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.21000	105.01088	7.21000	104.99067			136,990,000.00	19,000	4,605,000.00
AB07	On 07/03/2014	Spot Bond			6.41500	101.28480	6.41500	101.26753			0.00	0	10,100,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	100.75404			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.71000	108.50082	8.71000	108.47569			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000	100.00000	0.00000	99.81869			0.00	0	0.00
ABCPi2	On 20/09/2014	Spot Bond			0.82000	133.29668	0.82000	133.28074			0.00	0	0.00
ABCPi3	On 07/12/2023	Spot Bond			2.49000	128.50949	2.49000	257.06632			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond			0.00000	100.00000	0.00000	100.32098			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000	100.00000	0.00000	100.28434			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.50039			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.91418			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	99.91020			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	99.90742			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond		7.47000	111.32567		7.47000	105.55692			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.80881			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		7.01500	106.78951		7.01500	106.76951			91,195,000.00	13,000	89,000.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	102.41159			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.57796			0.00	0	2,000,000.00
ABL13	On 11/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.32203			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.27542			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.38863			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.55058			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.77162			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond		6.11500	106.39306		6.11500	99.88286			36,690,000.00	6,000	601,000.00
ABL8B	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.89080			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.37944			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.38578			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.27000	131.56706		5.27000	131.53566			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		3.16000	122.70693		3.16000	122.68453			0.00	0	1,800,000.00
ABLI04	On 11/10/2016	Spot Bond		2.77000	116.70532		2.77000	116.68518			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.42000	98.28274		4.42000	98.26149			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		6.11500	102.51100		6.11500	98.81084			0.00	0	1,800,000.00
ABLS2A	On 13/07/2016	Spot Bond		11.01000	113.23959		11.01000	113.20662			0.00	0	1,335,000.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.84806			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.83326			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.93378			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABLS5		On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	102.11437			0.00	1,200,000	6,400,000.00
ABLS11		On 29/06/2019	Spot Bond	4.07000	109.55320		4.07000	109.53047			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	37.04391		100.00000	36.95319			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.23000	160.83981		2.23000	160.81441			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	152.87412		2.76000	152.84779			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	2.26000	162.27810		2.26000	162.25235			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond	2.42000	159.20914		2.42000	159.18318			0.00	0	0.00
ABN33		On 29/01/2018	Spot Bond	8.00625	71.37696		8.00625	71.35260			0.00	0	0.00
ABN34		On 29/01/2018	Spot Bond	8.00625	71.37696		8.00625	71.35260			0.00	0	0.00
ABN38		On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	89.10000			0.00	0	0.00
ABN39		On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.79953			0.00	0	0.00
ABN40		On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	90.12000			0.00	0	0.00
ABN42		On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	88.88000			0.00	0	0.00
ABN44		On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	89.36000			0.00	0	0.00
ABN45		On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	85.27000			0.00	0	0.00
ABN46		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	84.98000			0.00	0	0.00
ABN47		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.19423			0.00	0	0.00
ABN48		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.03780			0.00	0	0.00
ABN49		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	84.43000			0.00	0	0.00
ABN50		On 21/12/2014	Spot Bond	6.55500	104.62527		6.55500	104.60684			0.00	0	0.00
ABN51		On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	108.71000			0.00	0	0.00
ABN52		On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	86.25000			0.00	0	0.00
ABN53		On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	88.64000			0.00	0	0.00
ABN54		On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	86.74000			0.00	0	0.00
ABN55		On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.33680			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN56	On 15/09/2015	Spot Bond	7.00000	111.89566	7.00000	111.87474				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.10858				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	83.15000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	83.84000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.95000	91.11059	2.95000	96.66334				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	3.03000	96.15010	3.03000	140.14369				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	3.02000	107.39497	3.02000	181.90676				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.40000				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	82.76000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.56000	89.13366	9.56000	89.13952				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
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	90.36000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.10000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	104.87754				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	88.07000				0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000	0.00000	82.26000				0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000	0.00000	98.44000				0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.74000	107.18967	9.74000	107.94492				0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	97.96000				0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.68500	108.20098	9.68500	108.36740				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.86500	91.19774	8.86500	91.57356				0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.11000				0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.60000				0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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
ABN87	On 21/12/2026	Spot Bond		9.78000	105.99725		9.78000	107.63918			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		100.00000	12.50000		100.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.31000	110.63777		8.31000	105.67876			83,100,000.00	10,000	306,000.00
ABS5	On 01/05/2015	Spot Bond		6.81000	105.29790		6.81000	105.27874			0.00	0	25,978,300.00
ABS6	On 01/06/2020	Spot Bond		8.91000	98.77694		8.91000	98.75342			151,470,000.00	17,000	317,000.00
ABS7	On 11/09/2026	Spot Bond		9.94000	91.82994		9.94000	91.80534			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.46000	108.88221		7.46000	104.18020			7,460,000,000.00	1,000,000	1,000,000.00
ABSI1	On 11/06/2014	Spot Bond		1.52000	127.76679		1.52000	127.74907			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.30000	130.49653		2.30000	261.04248			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		0.76000	122.29784		0.76000	125.01079			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.26500	119.89543		2.26500	122.28437			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	35.20377		100.00000	35.11849			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.16000	104.03205		11.16000	104.00136			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.57391			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	1.77111		100.00000	1.76682			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.58939			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.80846			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.86206			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	10.55665		100.00000	10.53108			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.86335			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.55842			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	58.68706		11.00000	58.67029			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	10.55665		100.00000	10.53108			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.40750			0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.43549			0.00	0	0.00
ACL071		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL075		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.84613			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.83803			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.82017			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.84601			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.84062			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.83825			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.91922			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.91922			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.92490			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.85035			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.92490			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.91355			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	84.53119			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.85330			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.85583			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.51211			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.85583			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.84391			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	99.83830			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	99.83613			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL098	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	99.84045			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.86660			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.85036			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond		9.36500	105.20427		9.36500	102.77166			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.86343			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond		7.24000	101.69591		7.24000	101.67630			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.80254			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.97287			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.71680			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.85416			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	77.85480			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	152.89392			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	152.97365			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	99.84597			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.43394			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.43394			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.85416			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.31296			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.85133			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.85262			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	100.97790			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.19458			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	100.97851			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.49269			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.66029			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.94804			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.26253			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.73857			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	99.84534			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.87160			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.87397			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.84896			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.58968			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.86623			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.86989			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.86280			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.84939			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.85692			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.86559			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.86323			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	99.81040	10.23000	99.78334			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.86069			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.86451			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.80766			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	109.57178			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.86422			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.37000	104.13104	9.37000	104.10499			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.84997			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.21136	1.75000	108.31718			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.86344				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.86283				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.84499				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.83953				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.85046				0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.85329				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.84062				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.84608				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.83407				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.22689				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.83843				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.36139				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.84062				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.85367				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.84438				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.84157				0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.87586				0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.87457				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.86436				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.86114				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.84101				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.83451				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.82205				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.84390				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.82380				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.82315			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.82205			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	89.24852			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	99.83079			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	99.83079			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	111.58857			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	112.38506			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.85482			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.85635			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.80892			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.38749			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.85220			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.85154			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.84499			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.85460			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.71785			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.87442			0.00	0	0.00
ADCP02		On 10/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			28,700,000,000,000.00	287,000,000	100,000,000.00
AER01U		On 18/11/2016	Spot Bond	100.00000	5.85541	100.00000	5.84123			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.38598			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.43001			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.45931			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.02334			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.13756			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.28972			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.99105			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.94500	99.44859		7.94500	99.42658			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.31000			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.54348			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.34000	105.28492		8.34000	100.97440			0.00	0	200,000.00
AIR02	On 30/04/2023	Spot Bond		9.38000	118.69062		9.38000	118.66089			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	46.42051		100.00000	46.30806			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		7.08000	108.60725		7.08000	108.58638			0.00	0	67,000,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	44.30762		100.00000	44.20028			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	15.80532		100.00000	15.77034			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		3.28000	145.55095		3.28000	145.52385			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.77000	100.67132		4.77000	126.74392			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.00395			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.04571			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.04768			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.99999			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.41303			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.84000	108.25159		8.84000	108.22600			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.00591			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.90860			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	96.88720		100.00000	96.63685			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.73609			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		7.18500	113.63664		7.18500	113.61472			43,110,000.00	6,000	252,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.53123			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAW4		On 15/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.92885			0.00	0	0.00
BAW5		On 15/09/2013	Spot Bond	6.47500	104.11806		6.47500	99.94681			0.00	0	0.00
BAW6		On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.38401			0.00	0	0.00
BAW7		On 02/10/2014	Spot Bond	6.99500	105.63533		6.99500	105.61549			0.00	0	0.00
BAW8		On 02/10/2017	Spot Bond	8.76000	108.39720		8.76000	108.37181			0.00	0	0.00
BAW9		On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.69723			0.00	0	0.00
BAYA01		On 31/03/2016	Spot Bond	10.93686	106.09459		10.93686	104.49259			0.00	0	0.00
BAYA04		On 30/09/2015	Spot Bond	10.86112	103.45582		10.86112	102.90574			0.00	0	0.00
BAYA05		On 30/09/2015	Spot Bond	10.90865	103.30865		10.90865	102.82529			0.00	0	0.00
BAYA06		On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.98303			0.00	0	0.00
BAYA07		On 31/12/2015	Spot Bond	10.95080	103.05054		10.95080	102.71671			0.00	0	0.00
BAYA08		On 31/12/2017	Spot Bond	11.90652	101.99268		11.90652	101.92613			0.00	0	0.00
BAYA09		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.03282			0.00	0	0.00
BAYA10		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.03282			0.00	0	0.00
BAYA11		On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.03289			0.00	0	0.00
BAYA12		On 31/03/2016	Spot Bond	11.18686	101.83898		11.18686	101.97271			0.00	0	0.00
BAYA13		On 31/03/2016	Spot Bond	11.09882	104.58236		11.09882	102.78186			0.00	0	0.00
BAYA14		On 30/09/2015	Spot Bond	10.86112	103.45582		10.86112	102.90574			0.00	0	0.00
BAYA15		On 30/06/2016	Spot Bond	11.06963	103.35337		11.06963	102.91581			0.00	0	0.00
BAYA16		On 30/09/2016	Spot Bond	10.28244	95.72178		10.28244	102.21258			0.00	0	0.00
BAYA17		On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.92333			0.00	0	0.00
BAYA18		On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.91179			0.00	0	0.00
BAYA19		On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.91179			0.00	0	0.00
BAYA20		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.80279			0.00	0	0.00
BAYA22		On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00407			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA23	On 30/06/2017	Spot Bond		10.50864	102.14082		10.50864	102.09888			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.53500	100.97396		11.53500	100.87053			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	94.85636			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		10.22500	66.46305		10.22500	98.09404			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	83.01384			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.36579			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.73426			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	78.16087		12.22500	101.86189			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.88207			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.24000	62.92848		11.24000	98.22031			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.82261			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.87216			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.87216			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	95.75920			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.79883			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.35629			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.93686	106.56757		13.93686	105.05597			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.24802	103.38842		15.24802	103.34525			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.14302	103.13011		14.14302	102.97750			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.51515			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	102.51515			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	102.51515			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	102.61389			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	10.16280		100.00000	10.14352			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	22.41878		100.00000	22.36448			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYD2U	On 30/06/2035	Spot Bond	100.00000		20.40362	100.00000	20.35418				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.59482	100.00000	12.56431				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.59482	100.00000	12.56431				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		15.22774	100.00000	15.19085				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		13.19457	100.00000	13.16261				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		70.46790	100.00000	70.33421				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.88946				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	102.03302				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	102.08277				0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond	100.00000		89.90148	100.00000	89.68059				0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000		85.28037	100.00000	85.08159				0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000		81.29176	100.00000	81.11111				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.20000		104.17413	2.20000	167.46103				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.30000		94.31179	8.30000	136.73409				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.30000		95.62504	8.30000	137.06373				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.68500		98.64555	8.68500	98.62264				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.78620				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.46371				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.73020				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.01646				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.55471				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		55.87162	100.00000	55.73627				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.93000		100.24672	7.93000	100.22554				50,752,000,000.00	6,400,000	8,200,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.96376				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.94373			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.96494			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.03564			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.10631			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.30375			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	9.79201		100.00000	9.76829			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.76334			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.80513			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.82304			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.82901			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.90058			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.99593			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	6.13157		100.00000	6.11671			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	6.13157		100.00000	6.11671			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.93485			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.92896			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.92735			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.36000	101.26663		8.36000	101.24409			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.92254			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.91390			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	4.37676		100.00000	4.36616			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	4.37676		100.00000	4.36616			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.24000	104.43307		6.24000	104.41564			0.00	0	600,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.86940			0.00	0	3,000,000.00
BIDC32	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.43469			0.00	4,000,000	1,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	97.84167			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	97.35640			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.34379			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.40611			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.34004			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.35949			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.39480			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.54102			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.78346			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.85046			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	11.97879		100.00000	11.94976			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.81500	111.36401		6.81500	111.34374			40,890,000.00	6,000	531,000.00
CBL08	On 02/11/2016	Spot Bond		9.41000	117.58731		9.41000	117.55793			56,460,000.00	6,000	226,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.26173			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.56282			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.11000	106.94301		9.11000	106.91713			236,860,000.00	26,000	6,971,000.00
CBL12	On 06/09/2018	Spot Bond		11.15000	100.84978		11.15000	100.81955			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.10561			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.40000	101.91244		11.40000	101.88174			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.72659			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.30000	103.43018		9.30000	103.40463			139,500,000.00	15,000	172,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.52446			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.84000	97.35285		11.84000	97.32243			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.77844			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	99.89866			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.67367			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.19000		94.96253		10.19000	94.93688			315,890,000.00	31,000	31,000.00
CCT01	On 23/06/2023	Spot Bond	10.13000		117.69759		10.13000	117.66582			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.98000		113.54597		9.98000	113.51576			0.00	0	698,000.00
CCT03	On 15/03/2025	Spot Bond	9.38000		117.88481		9.38000	112.27962			0.00	0	30,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.04338			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.66000		106.35779		11.66000	106.32504			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.65271			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.03952			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.86704			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.14769			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.13689			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.27948			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.78631			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.77770			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.86120			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.86874			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.82322			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.85366			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.72000		106.86530		10.72000	99.76559			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.30000		104.90302		8.30000	99.81841			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.80780			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.01741			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.01741			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.61235			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN167	On 30/04/2014	Spot Bond	100.00000		63.65831	100.00000	63.50410				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		63.65831	100.00000	63.50410				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		63.65831	100.00000	63.50410				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	99.84604				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		63.65831	100.00000	63.50410				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.35206				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	99.90429				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		102.00307	10.11000	101.97574				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	99.90429				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.22228				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		100.00000	0.00000	104.80142				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		100.15654	2.76000	111.94045				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000	0.00000	106.06081				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		108.88493	3.14000	111.79560				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.29075	8.25000	100.26835				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	99.90429				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	99.90429				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		116.72309	3.10000	111.40641				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		116.72309	2.40000	111.40850				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	99.77435				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.78813				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.08169				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.09689				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN215	On 17/10/2016	Spot Bond	8.06000	104.69319		8.06000	104.67058			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.14181			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.12465			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.99164			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.00032			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.11000	104.87600		8.11000	104.85323			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.11000	104.87600		8.11000	104.85323			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	108.24302			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	110.16927			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.16000	103.70889		8.16000	103.68623			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.84173			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.82323			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.00650			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.00650			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	68.74018		100.17539	68.57339			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.89630			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.52784			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.83940			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.30865			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.33016			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	100.49787		9.35000	100.47291			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	100.49787		9.35000	100.47291			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.30858			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.30950			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	91.04456			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.52213			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.93365			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.51166			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.38876			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.38876			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.38876			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.38876			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.38876			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.42713			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.49092			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.49092			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.49092			0.00	500,000	500,000.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.49092			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.49092			0.00	1,000,000	1,000,000.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.50157			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.17000	106.52478		9.17000	106.49883			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.81278			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.41487			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.93283			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.93283			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.82292			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.81708			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.48033			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.78496			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.84718			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.84826			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.85363			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.38503			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.37769			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.37750			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.85406			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	103.06923			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.01531			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.81139			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.36671			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.85264			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.82751			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.82751			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.82751			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.82751			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.59411			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.24973			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.73594			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.73594			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.71464			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.60485			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.71464			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.44052			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.82947			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.60489			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.60489			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.60447			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	118.62740			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.59520			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	119.35244			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	118.05006			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	118.86447			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	111.86294			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	112.22494			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	119.08197			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.61562			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.84000	94.64784		10.84000	95.67037			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.36000	90.79293		11.36000	92.36873			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.52508			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	99.81943			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.60014			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.97338			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.92684			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	101.61826		8.80500	103.21150			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.84390			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.98416			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	112.54883			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.83581			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.83253			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	99.81987			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.83078			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.75657			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.75657			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.75657			0.00	14,400,000	7,200,000.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.82032			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.82316			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.90037			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.02396			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN338		On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.25773			0.00	0	0.00
CLN42		On 18/04/2028	Spot Bond	7.01000	36.58137		7.01000	37.19503			0.00	0	0.00
CLN55		On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	142.39354			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
CLN81		On 18/04/2028	Spot Bond	8.68500	98.64555		8.68500	126.64912			0.00	0	0.00
CLN88		On 28/04/2028	Spot Bond	8.30000	31.16489		8.30000	136.73409			0.00	0	0.00
CLN89		On 02/03/2028	Spot Bond	8.30000	31.55537		8.30000	137.06373			0.00	0	0.00
CLNF01		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	85.29615			0.00	0	0.00
CLNF02		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	85.17043			0.00	0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.30807			0.00	0	0.00
CLNF04		On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.30807			0.00	0	0.00
CLNF05		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.83955			0.00	0	0.00
CLNF06		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.85165			0.00	0	0.00
CLNF07		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.84932			0.00	0	0.00
CLNF09		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.84062			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.97338				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.85679				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.61000	114.43591	8.61000	111.04088				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.76000	103.34795	8.76000	103.32375				120,888,000,000.00	13,800,000	8,900,000.00
COJ05	On 05/06/2023	Spot Bond	10.10000	116.14616	10.10000	116.11489				0.00	0	314,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.06000	108.34977	8.06000	108.32638				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.69000	105.44517	9.69000	110.79283				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.15000	97.77842	10.15000	97.75197				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.03000	98.58131	11.03000	98.55239				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.03000	91.24775	11.03000	91.22099				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.25836				0.00	0	1,000,000.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.28274				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.18466				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.75316				0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.34431				0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.75033				0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.55000	92.76374	12.55000	91.62639				0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	10.67254	100.00000	10.63884				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.73793				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.03500	98.08639	8.03500	99.20475				0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.65342				0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.81394				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000	0.00000	101.82546				0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.87774				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.97442				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
DRD05	On 03/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.78085				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.84000		123.82884	6.84000	123.80608				0.00	0	13,140,000.00
DV22	On 07/02/2020	Spot Bond	8.32500		106.42995	8.32500	106.40635				209,702,637,450.00	25,189,506	35,878,506.00
DV23	On 27/02/2023	Spot Bond	8.80000		108.04823	8.80000	108.02296				7,616,558,400.00	865,518	243,654,000.00
E170	On 01/08/2020	Spot Bond	7.99500		130.26761	7.99500	130.23986				287,820,000,000.00	36,000,000	46,050,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	107.21915				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.24259				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.26300				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.27623				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.86847				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		105.81472	0.10000	130.38959				4,000,000,000.00	40,000,000	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.46000		110.08304	2.46000	110.06502				75,325,200,000.00	30,620,000	15,310,000.00
EL29	On 19/11/2029	Spot Bond	2.51000		97.05516	2.51000	97.03915				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.60000		97.45758	2.60000	96.06094				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.59000		106.12647	9.59000	106.09946				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.44000		106.82494	9.44000	106.79772				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.08000		103.38665	10.08000	103.35903				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.64000		92.05046	10.64000	96.13081				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.43042				0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.57732				0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.30741				0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.33525				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		51.45171	100.00000	51.32570				0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000		84.21053	100.00000	84.01826				0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond	100.00000		68.49167	100.00000	68.49167				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EQ196U	On 14/11/2013	Spot Bond	100.00000		87.81499	100.00000	87.60981				0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond	100.00000		83.33333	100.00000	83.14351				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		128.30839	3.00000	128.28553				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.02000		105.58223	11.02000	105.55146				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000	0.00000	104.51921				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.05584				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.36745				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.76000		84.91583	9.76000	99.67618				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.50216				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.45995				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.44695				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.51190				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.49498				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.42419				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.43726				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.41165				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.43091				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.40779				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.42385				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.50000		102.56138	6.50000	102.54336				26,000,000,000.00	4,000,000	2,500,000.00
ES18	On 20/04/2018	Spot Bond	7.55000		110.18175	7.55000	110.15945				3,626,721,971,300.00	480,360,526	253,707,572.00
ES23	On 25/01/2023	Spot Bond	8.44500		111.26477	8.44500	111.23977				241,481,785,470.00	28,594,646	247,230,646.00
ES26	On 02/04/2026	Spot Bond	8.90500		95.63123	8.90500	95.60847				1,180,535,244,460.00	132,569,932	56,262,932.00
ES33	On 15/09/2033	Spot Bond	9.61000		81.36172	9.57500	81.60485				5,955,166,949,460.00	619,684,386	922,043,386.00
ES42	On 25/04/2042	Spot Bond	9.86500		89.05157	9.86500	90.27563				789,200,000,000.00	80,000,000	40,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.31658			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.04146			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.44623			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.09743			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.36740			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.24644			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	100.00000		67.09559		100.00000	100.00000			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.33804		100.00000	11.31057			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.03360		100.00000	11.00687			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	99.92736			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	99.92408			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	99.91751			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	99.91095			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.11000		106.25344		7.11000	101.73583			0.00	0	8,600,000.00
FRB05	On 21/12/2018	Spot Bond	9.24000		98.89344		9.24000	98.86904			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.02987			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.02980			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.96261			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	101.24430			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.04000		106.47426		11.04000	106.44301			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.23703			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.36500		120.58716		2.36500	121.37654			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.33000		130.18032		2.33000	260.40972			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	3.01000		96.37737		3.01000	140.47502			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.91000		109.13432		2.91000	184.85344			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRBN04	On 15/09/2015	Spot Bond		7.27000	118.10922		7.27000	111.34023			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.08100	57.08767		8.08100	56.39765			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.49900	36.44429		9.49900	35.55496			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	35.21264		9.73000	34.30027			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond		100.00000	96.85901		100.00000	96.60612			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	102.68760			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.50255			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	105.82319			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.15480			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.48797			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.48797			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.22635			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.47930			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.99245			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.89971			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.69383			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.88221			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	104.47274			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.48160		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.48160		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.90130			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.87055			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.30607			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.50080			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.77193			0.00	0	0.00

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	100.00000		0.00000	109.51500			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.77328			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.83615			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.38688		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.18233			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.61988			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.96686			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.10440			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.48476			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.29920			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.59698			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.76183			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.47789			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.39771			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.13878			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.09753			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.65652			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.62217			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.52828			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.66110			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.24191			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.06518		100.09221	13.03351			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.64577			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	105.81116			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.98299			0.00	0	0.00

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	100.00000		0.00000	102.24487			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.44690			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	106.38200			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.83617			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.85917			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.67771			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.73294			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.34044			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.14758			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.01539			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.14758			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00002			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.69853			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	52.15723		13.22500	52.13879			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.58841			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.10780			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.10780			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.59070			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.42892			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.67330			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.90500	84.99485		3.90500	87.91650			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.75588			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.75588			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.45345			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.52508			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.91642			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.25326			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.13475			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.81790			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.81722			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.52227			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.40848			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.20774			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.11334			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.84300			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.83159			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.06256			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	98.20805			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.54456			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.90909			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.60500		116.99099		3.60500	110.73407			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.86831			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.88898			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.58500		107.10745		3.58500	110.89705			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.10000		98.89122		1.10000	118.53266			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.60500		104.18577		3.60500	110.73407			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.08000		104.38931		2.08000	119.78345			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.15000		106.67954		2.15000	123.17078			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.03359			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.59694			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.88886			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.88674			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.60187			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.85457			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	106.57430			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.19444			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.10718			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.76444			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.89736			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.76217			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	104.03373			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	93.55264			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	91.06918			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	9.64043		100.00000	9.61707			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	9.00526		100.00000	8.97683			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.22000	137.70587		4.22000	137.67685			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.55104			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	102.01471			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	103.59420			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	103.50943			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.37951			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.35564			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.84000	124.94441		2.84000	249.93249			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.34000	130.07513		2.34000	260.19923			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS43	On 07/12/2023	Spot Bond		3.06000	122.76503		3.06000	245.57153			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.73500	100.43877		2.73500	118.08358			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.84795			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.26500	118.56412		2.26500	118.54532			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.09199			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.25814			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.72277			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.48498			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		3.04000	87.92976		3.04000	87.91399			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	12.61375		104.97509	12.58149			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	16.42035		101.07593	16.37975			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	9.98991		100.44759	9.96562			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.98397			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	15.72159		100.76967	18.69528			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.71031			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.74000	95.65557		2.74000	95.63914			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.98593			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.02822			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.62000	94.17084		2.62000	99.91097			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.65000	93.88790		2.65000	99.61071			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.31718			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.54000	127.97162		2.54000	324.39277			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS91	On 13/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.28198			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.16764			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.68917			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.64668			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.61339			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.30391			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.24639			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.32382			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.79500	102.78628		5.79500	102.77005			5,621,150,000.00	970,000	2,170,000.00
FRX15	On 14/03/2015	Spot Bond		6.20000	107.95665		6.20000	103.56518			0.00	0	1,000,000.00
FRX16	On 15/09/2016	Spot Bond		7.31000	101.78930		7.31000	101.76945			0.00	0	1,500,000.00
FRX17	On 15/09/2017	Spot Bond		7.81000	102.28933		7.81000	102.26805			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.97000	113.90562		7.97000	113.88131			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.53500	105.13345		8.53500	105.10957			128,025,000.00	15,000	595,000.00
FRX23	On 28/02/2023	Spot Bond		9.49000	89.56152		9.49000	89.53857			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.59000	110.63429		9.59000	110.60597			0.00	0	79,500,000.00
FRX31	On 21/02/2031	Spot Bond		10.39000	93.47927		10.39000	93.45354			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.57000	79.93342		10.57000	79.91092			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.65504			0.00	20,000,000	20,000,000.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.21232			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.11000	105.12625		9.11000	105.10066			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT26	On 30/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.64614			0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.94195			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.94201			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRA307	On 15/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRA308	On 17/12/2013	Spot Bond	100.00000	99.99980		100.00000	99.99973			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.33001			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.57743			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.50458			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.28601			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.20107			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	101.03776			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	101.35156			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.83487			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.85472			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.89305			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.94061			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.00659			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.01288			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.42739			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.06987			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.13995			0.00	0	2,000,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.46344			0.00	0	2,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.01707			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.23184			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.57236			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.99895			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.98276			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.74065			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.73288			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.60096			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	100.00000		0.00000	105.69539			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	105.69539			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	107.09118			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.02765			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.64691	102.95455		7.64691	100.01091			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	105.95689			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.08001			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.00000	102.99768		8.00000	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	106.29491			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.14730			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.45073	103.05802		8.45073	108.65492			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	107.49013			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.22951			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	108.08097			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	109.74295			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.09108			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.22250			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.27053			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.13500	109.53114		8.13500	109.50742			170,835,000.00	21,000	29,499,000.00
HWAY23	On 07/12/2023	Spot Bond		2.11000	132.52092		2.11000	265.09338			0.00	0	88,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HWAY24	On 07/12/2024	Spot Bond		2.09000	135.45013		2.09000	265.52421			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.55000	98.39293		9.55000	98.36799			47,750,000.00	5,000	13,104,000.00
HWAY35	On 31/07/2035	Spot Bond		9.54500	98.39762		9.54500	98.37269			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		2.01000	106.25861		2.01000	106.24250			801,990,000,000.00	399,000,000	862,615,000.00
I2038	On 31/01/2038	Spot Bond		2.37000	104.04973		2.44000	102.69225			818,242,500,000.00	345,250,000	497,831,693.00
I2046	On 31/03/2046	Spot Bond		2.51000	100.75680		2.51000	100.90834			0.00	0	150,100,000.00
I2050	On 31/12/2050	Spot Bond		2.48000	107.06788		2.59000	104.26330			153,264,000,000.00	61,800,000	75,179,777.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	91.00000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.16000	104.48210		7.16000	104.46179			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.21517			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.90198			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.03178			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.31778			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.76500	105.29694		6.76500	100.90528			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.66000	108.84820		7.66000	104.07388			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.46000	110.57408		8.46000	105.55755			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.69500	104.36788		6.69500	104.34910			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.89419			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.41118			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.07000	109.67102		4.07000	109.64833			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.48000	102.61934		7.48000	102.59886			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.64052			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.68174			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		0.92000	105.54541		0.92000	124.36307			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.33500	103.46953		2.33500	121.64808			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.24646			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	103.17614			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		8.13000	106.29559		8.13000	106.27244			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.09868			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.74082			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.47936			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.67000	99.02787		8.67000	99.00491			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.22500	91.84421		9.22500	91.82171			55,350,000.00	6,000	313,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.12975			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.21000	86.06302		8.21000	99.98946			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.27500	105.67915		9.27500	100.11967			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.72078			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.74418			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.42000	104.83146		7.42000	100.40128			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.45000	104.53278		8.45000	99.59498			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00233		100.00000	0.00233			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	102.00331		5.00000	101.98954			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	102.00331		5.00000	101.98954			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.59222		5.00000	100.57872			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	102.00331		5.00000	101.98954			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	99.98924		4.00000	99.97848			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.65618			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.55831			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.74331			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	113.00023		9.20000	112.97246			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IHL01		On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.47553			0.00	0	0.00
IHL02		On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.47553			0.00	0	0.00
IHL03		On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.50222			0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	7.27613		100.00000	7.25831			0.00	0	0.00
IN01Q		On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.84588			0.00	0	0.00
IN02Q		On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.60369			0.00	0	0.00
IN03Q		On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.48893			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	9.16000	104.04252		9.16000	99.57045			0.00	0	0.00
IN04Q		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.26017			0.00	0	0.00
IN05E		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.44327			0.00	0	0.00
IN06E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.03005			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.93924			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	3.99236		100.00000	3.97989			0.00	0	0.00
IN218U		On 19/09/2013	Spot Bond	100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
IN222U		On 17/10/2013	Spot Bond	100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
INA338		On 17/09/2013	Spot Bond	5.25000	99.94250		5.25000	99.88506			0.00	0	0.00
INA339		On 25/09/2013	Spot Bond	5.25000	99.82769		5.25000	99.77039			0.00	0	0.00
INA342		On 15/10/2013	Spot Bond	5.35000	99.53315		5.35000	99.47510			0.00	0	0.00
INA343		On 22/10/2013	Spot Bond	5.35000	99.43161		5.35000	99.37367			0.00	0	0.00
INA347		On 19/11/2013	Spot Bond	5.45000	99.00950		5.45000	98.95098			0.00	0	0.00
INA348		On 26/11/2013	Spot Bond	5.45000	98.90714		5.45000	98.84875			0.00	0	0.00
INA349		On 03/12/2013	Spot Bond	100.00000	81.83857		100.00000	81.65548			50,000,000,000,000.00	500,000,000	400,000,000.00
IND337		On 10/09/2013	Spot Bond	5.25000	97.44215		5.25000	97.44215			0.00	0	0.00
IND340		On 01/10/2013	Spot Bond	5.25000	99.74176		5.25000	99.68456			0.00	0	0.00
IND341		On 08/10/2013	Spot Bond	5.35000	99.63490		5.35000	99.57673			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IND344		On 29/10/2013	Spot Bond	5.35000	99.33027		5.35000	99.27246			0.00	0	0.00
IND345		On 05/11/2013	Spot Bond	5.45000	99.21484		5.45000	99.15609			0.00	0	0.00
IND346		On 12/11/2013	Spot Bond	5.45000	99.11206		5.45000	99.05343			0.00	0	0.00
INF405		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.64866			0.00	0	0.00
INF407		On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.51631			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.68448			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	10.93686	104.94270		10.93686	103.80212			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	10.93686	102.38693		10.93686	102.27860			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.70348			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.05038			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.66666			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	102.88973		6.50000	102.87175			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.81322			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.32811			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.36340			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.36340			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.46989			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.57661			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	94.19669			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.23018			0.00	0	0.00
ING203		On 07/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.04464			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.92900			0.00	0	0.00
ING206		On 18/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.25762			0.00	0	0.00
ING208		On 19/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.24284			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.96001			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.03632			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.21875			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.38226			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.92631			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.10913			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.90877			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.54489			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.14611			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.14717			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.72618			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.72618			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.09922			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000		84.82868	100.00000	84.63719				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.80279			0.00	0	0.00
IP262U	On 26/09/2013	Spot Bond	100.00000		96.56085	100.00000	96.30607				0.00	0	0.00
IP263U	On 06/11/2013	Spot Bond	100.00000		87.11217	100.00000	86.90476				0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond	100.00000		84.68677	100.00000	84.49074				0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond	100.00000		83.14351	100.00000	82.95455				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.16695			0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond	100.00000		87.11217	100.00000	86.90476				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.06197			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.08602			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.10209			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.17000	105.58940		8.17000	105.56630			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.46500	105.47500		6.46500	105.45676			51,720,000.00	8,000	445,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.96004				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.71000	108.06361	8.71000	108.03858				121,940,000.00	14,000	4,869,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.25868				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.38944				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.77161				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.34000	105.93073	8.34000	105.90709				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.03502				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.12889				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.42500	95.44531	3.42500	112.21080				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	4.19000	91.14988	4.19000	122.41605				0.00	0	1,300,000.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.51139				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.32212				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.29445				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	99.99990				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.60860				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.88304				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	4.01000	86.27523	4.01000	87.01072				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	4.01000	86.20330	4.01000	93.54732				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	100.02096				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.64161				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.36662				0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.03005				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.74000	112.01150	11.74000	111.97678				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.04734				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	4.19000	90.18254	4.19000	122.41605				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.24746			0.00	0	0.00
IVA337		On 12/09/2013	Spot Bond	5.25000	95.01188		5.25000	99.95687			0.00	0	0.00
IVA338		On 19/09/2013	Spot Bond	5.25000	99.91377		5.25000	99.85637			0.00	0	0.00
IVA340		On 03/10/2013	Spot Bond	5.25000	99.71315		5.25000	99.65598			0.00	0	0.00
IVA341		On 10/10/2013	Spot Bond	5.35000	99.60581		5.35000	99.54767			0.00	0	0.00
IVA342		On 17/10/2013	Spot Bond	5.35000	99.50412		5.35000	99.44610			0.00	0	0.00
IVA343		On 24/10/2013	Spot Bond	5.35000	99.40263		5.35000	99.34473			0.00	0	0.00
IVA344		On 31/10/2013	Spot Bond	5.35000	99.30135		5.35000	99.24357			0.00	0	0.00
IVA345		On 07/11/2013	Spot Bond	5.45000	99.18546		5.45000	99.12673			0.00	0	0.00
IVA346		On 14/11/2013	Spot Bond	5.45000	99.08274		5.45000	99.02414			0.00	0	0.00
IVA347		On 21/11/2013	Spot Bond	5.45000	98.98023		5.45000	98.92175			0.00	0	0.00
IVA348		On 28/11/2013	Spot Bond	5.45000	98.87794		5.45000	98.81958			0.00	0	0.00
IVA349		On 05/12/2013	Spot Bond	5.45000	98.77586		5.45000	98.71762			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.60630			0.00	0	0.00
IVC004		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.82960			0.00	2,000,000	1,000,000.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.83593			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.78074			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.21134			0.00	0	0.00
IVC009		On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.93264			0.00	0	0.00
IVC010		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.72406			0.00	0	0.00
IVC011		On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.69376			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.48309			0.00	0	0.00
IVC013		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.72103			0.00	0	1,000,000.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.38443			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.41047			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.18061			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.14087			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.14931			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.16620			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.09018			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.02018			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.82956			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.60653			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.60527			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	85.48009		100.00000	85.28037			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	88.88889		100.00000	88.67470			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	81.17700		100.00000	65.95843			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	53.33791		100.00000	53.17139			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	62.91635		100.00000	62.79698			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.84469			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	42.10342		100.00000	42.00142			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.10197			0.00	94,000,000	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	14.19180		100.00000	14.15742			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.16289			0.00	50,000,000	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	55.89931		100.00000	55.72479			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.20837			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.96945			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.68000	143.77695		8.68000	143.74375			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.03839			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.91688			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
LGL02	On 13/08/2017	Spot Bond		8.81000	96.92710		8.81000	96.90440			581,460,000.00	66,000	14,882,000.00
LGL03	On 03/04/2018	Spot Bond		8.86000	67.37753		8.86000	98.87895			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.37500	104.90528		9.37500	99.65649			46,875,000.00	5,000	182,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.97318			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		11.41000	101.27842		11.41000	101.24772			223,636,000,000.00	19,600,000	9,800,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.97046			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.98737			0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.58574			0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.48408			0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.12974			0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond		100.00000	80.57395		100.00000	80.39648			51,400,000,000,000.00	514,000,000	400,000,000.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.11810			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.56195			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.13221			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.99659			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.77428			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.52169			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.09125			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.17249			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.46795			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		100.00000	48.18030		100.00000	47.96610			118,300,000,000,000.00	1,183,000,000	500,000,000.00
MBF035	On 10/12/2016	Spot Bond		100.00000	11.72603		100.00000	11.67390			219,220,000,000,000.00	2,192,200,000	1,500,000,000.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.88449			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	90.65787		100.00000	90.43889			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBP20U	On 17/02/2014	Spot Bond	100.00000		86.43857	100.00000	86.23940				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		63.60226	100.00000	63.44818				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		51.70467	100.00000	51.57804				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		40.38315	100.00000	40.28533				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		10.50557	100.00000	10.48012				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		25.64836	100.00000	25.58623				0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000		94.55959	100.00000	94.31525				0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond	100.00000		86.90476	100.00000	86.69834				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.59000		105.63196	8.59000	105.60770				34,360,000.00	4,000	1,908,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.98117				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	99.98432				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.98271				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	102.78179				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	102.80352				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	102.91213				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	101.26846				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	101.33177				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.94500		105.49189	7.94500	105.46944				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.66000		104.59950	8.66000	104.57541				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.51500		104.67617	9.51500	104.64973				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.75500		106.42924	5.75500	106.41274				133,516,000,000.00	23,200,000	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.41808				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.47553				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.57500		105.42640	9.57500	105.39929				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.31000		106.38595	7.31000	102.11768				58,480,000.00	8,000	27,736,671.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.24198			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.87000	102.23296		8.87000	102.20871			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.23142			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.57000	102.14691		8.57000	102.12348			68,560,000.00	8,000	2,002,000.00
MTN01U	On 08/10/2013	Spot Bond		100.00000	93.58974		100.00000	93.35038			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond		6.23500	104.85652		6.23500	104.83903			124,700,000.00	20,000	839,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	74.94867		100.00000	74.79508			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.36000	104.92742		7.36000	104.90681			141,312,000,000.00	19,200,000	4,800,000.00
MTN03U	On 28/10/2013	Spot Bond		100.00000	89.02439		100.00000	88.80779			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		8.51500	106.87026		8.51500	106.84605			102,180,000.00	12,000	813,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	72.85429		100.00000	72.70916			0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond		5.46000	103.20527		5.46000	103.18994			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.20138		100.89771	6.18624			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.28431		100.61875	6.26901			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	100.00000		0.00000	100.47219			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.48396			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.49190			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.50052			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.50834			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.51210			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.55942			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.61433			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.26003		100.00000	0.25940			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.26003	100.00000	0.25940				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.00000		98.04666	9.00000	98.02321				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.11000		104.73124	7.11000	100.39774				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.17713				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.12209				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.52418				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000	0.00000	102.05952				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.72549				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.68171				0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.80292				0.00	0	40,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.96000		111.82972	6.96000	106.53687				0.00	0	1,900,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.29230				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.51000		113.42113	8.51000	113.39503				102,120,000.00	12,000	10,273,000.00
NBK4	On 28/10/2024	Spot Bond	10.85500		31.78148	10.85500	31.77251				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.41000		107.23722	7.41000	107.21591				0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.04259				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000	0.00000	101.10226				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.55500		104.88098	6.55500	104.86260				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.64970				0.00	8,000,000	22,000,000.00
NBK9A	On 23/03/2016	Spot Bond	7.61000		108.37660	7.61000	108.35460				106,540,000.00	14,000	3,545,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.40843				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.33245			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.55640			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.29965			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.16308			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.19144			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	85.05058			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.18052			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.91611			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.00260			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.84784			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.20656			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	81.12134			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.26535			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.09205			0.00	0	2,000,000.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.22379			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.53850			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.85951			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.86814			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.23991			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.87342			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.86728			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.86739			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.11000	109.57988		8.11000	104.29190			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	101.05274			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NED6	On 20/09/2013	Spot Bond		5.01500	104.81919		5.01500	99.89020			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		6.01500	101.96316		6.01500	101.94676			240,600,000,000.00	40,000,000	20,100,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.01877			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.96000	116.38204		11.96000	116.34531			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	110.46894			0.00	0	0.00
NET46	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.37472			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.18843			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.35000	157.84621		2.35000	157.82076			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.62500	104.97262		8.62500	104.94853			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00001			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.43406			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.43406			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.25500	106.45534		9.25500	106.42887			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.36794			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.69746			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.34872			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	100.34523			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.35947			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.45500	106.43150		9.45500	107.54275			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.37374			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.35953			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.36799			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.65500	106.40797		9.65500	106.38039			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.39647			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.37942			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.37367			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.48118			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.44671			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.38503			0.00	0	0.00
NRA013		On 31/10/2013	Spot Bond	4.14500	136.35052		4.14500	136.32185			0.00	0	30,000,000.00
NRA014		On 30/04/2014	Spot Bond	6.61000	106.95965		6.61000	106.94075			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond	8.33000	119.79086		8.33000	119.76415			53,312,000,000.00	6,400,000	8,200,000.00
NRA022		On 31/10/2022	Spot Bond	8.77000	126.05940		8.77000	126.03000			80,684,000,000.00	9,200,000	7,600,000.00
NRA023		On 31/05/2023	Spot Bond	2.24500	163.34785		2.24500	163.32198			0.00	0	84,000,000.00
NRA028		On 30/11/2028	Spot Bond	9.36000	126.67819		9.36000	126.64653			58,032,000,000.00	6,200,000	3,100,000.00
NTC10		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.02777			0.00	0	0.00
NTC11		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.00036			0.00	0	0.00
NTC12		On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.08546			0.00	0	0.00
NTC13		On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.76758			0.00	0	0.00
NTC15		On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.68861			0.00	0	0.00
NTC16		On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.80518			0.00	0	0.00
NYT101		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.31669			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.40772			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	15.93683		100.00000	15.89824			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond	100.00000	21.35675		100.00000	21.30501			0.00	0	0.00
OML01		On 27/10/2015	Spot Bond	6.39000	108.31810		6.39000	108.29948			166,140,000.00	26,000	17,996,000.00
OTCA2U		On 31/07/2016	Spot Bond	100.00000	9.55736		100.00000	9.53421			0.00	0	0.00
PBET01		On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.15000			0.00	0	0.00
PCF03		On 06/04/2015	Spot Bond	100.00000	32.80797		100.00000	32.72850			0.00	0	0.00
PMM06		On 25/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.86547			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.48113			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.14110			0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.45167			0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.30568			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.47917			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.39990			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.93393			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	99.93513			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.94234			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.93206			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.93119			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	99.93371			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.93327			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.92796			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.92790			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	99.93108			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.92343			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	99.92408			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	99.92801			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.76842			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.79286			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.80386			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.82829			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.93327			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.95767			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.49824			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.85525			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.16000		106.97902		6.16000	106.96138			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.63500		94.56594		5.63500	94.55166			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.10000		37.74525		8.10000	37.73706			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.18000		113.53779		6.16000	113.55951		153,887,172,307,740.00	24,900,836,943	14,357,439,013.00	
R158	On 15/09/2015	Spot Bond	6.16000		113.57824		6.16000	113.55951			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.06000		88.71648		6.06000	88.70209			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.16000		119.78898		6.16000	119.76923			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.99000		83.74596		5.99000	83.73253			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.31000		119.79180		8.28000	120.03284		209,099,303,192,820.00	25,162,371,022	12,480,537,210.00	
R187P	On 21/12/2026	Spot Bond	8.02000		35.22169		8.02000	35.21412			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.94000		32.91757		7.94000	32.91057			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.84000		271.02149		1.84000	270.98154		866,876,256,000.00	471,128,400	227,604,000.00	
R201	On 21/12/2014	Spot Bond	5.26500		106.22332		5.26500	106.20824		13,910,018,729,490.00	2,641,978,866	1,621,954,866.00	
R202	On 07/12/2033	Spot Bond	2.33000		201.44279		2.42000	198.72433		7,660,526,018,310.00	3,287,779,407	1,423,141,907.00	
R2023	On 28/02/2023	Spot Bond	7.98000		98.76546		7.95000	98.93917		100,007,576,389,140.00	12,532,277,743	5,243,423,393.00	
R203	On 15/09/2017	Spot Bond	7.03500		104.13374		7.01000	104.20242		77,556,834,616,590.00	11,024,425,674	4,797,682,531.00	
R2037	On 31/01/2037	Spot Bond	9.13500		94.90893		9.13500	94.88589		28,420,812,000,000.00	3,111,200,000	1,814,090,000.00	
R204	On 21/12/2018	Spot Bond	7.26500		104.98977		7.24000	105.07943		95,761,594,343,345.00	13,181,224,273	5,459,482,284.00	
R2048	On 28/02/2048	Spot Bond	9.16500		95.98600		9.16500	95.96225		62,703,701,234,655.00	6,841,647,707	2,469,664,707.00	
R206	On 15/01/2014	Spot Bond	5.28000		101.92178		5.27500	101.90901		25,379,296,800,000.00	4,806,685,000	2,112,425,000.00	
R207	On 15/01/2020	Spot Bond	7.60000		99.43256		7.57500	99.53518		138,251,208,280,800.00	18,190,948,458	7,365,986,041.00	
R208	On 31/03/2021	Spot Bond	7.72000		97.58546		7.69000	97.72891		97,732,357,511,440.00	12,659,631,802	6,452,642,812.00	
R209	On 31/03/2036	Spot Bond	9.01000		76.39613		8.97500	76.64274		151,828,654,495,250.00	16,851,127,025	9,334,230,053.00	

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		2.29000	153.06371		2.29000	153.03928			505,009,985,620.00	220,528,378	789,861,949.00
R211	On 31/01/2017	Spot Bond		0.22000	127.23950		0.22000	127.22635			60,896,000,000.00	276,800,000	301,800,000.00
R212	On 31/01/2022	Spot Bond		1.76500	126.95928		1.76500	126.94085			746,136,122,945.00	422,740,013	1,432,120,013.00
R213	On 28/02/2031	Spot Bond		8.87500	83.75631		8.84000	84.00681			105,487,057,004,750.00	11,885,865,578	5,516,208,500.00
R214	On 28/02/2041	Spot Bond		9.14500	73.78698		9.14500	73.76875			128,219,238,811,025.00	14,020,693,145	9,748,750,500.00
R224C	On 15/09/2013	Spot Bond		5.02500	99.97247		5.02500	99.95872			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond		5.12500	97.47471		5.12500	97.46131			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		5.23500	94.93693		5.23500	94.92360			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.22000	91.19123		6.22000	91.17605			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.06000	88.71648		6.06000	88.70209			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.98000	86.27513		5.98000	86.26132			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.99000	83.74596		5.99000	83.73253			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		5.30000	98.58284		5.30000	98.56873			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.32000	96.03529		5.32000	96.02151			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.27000	93.60485		5.27000	93.59155			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.13000	89.86145		6.13000	89.84663			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.00000	87.43924		6.00000	87.42512			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.98000	84.93815		5.98000	84.92448			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.04000	82.31527		6.04000	82.30188			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.98500	77.19202		6.98500	77.17754			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.03500	74.43335		7.03500	74.41929			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.24500	71.21197		7.24500	71.19813			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.22500	68.79245		7.22500	68.77911			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.20500	66.46796		7.20500	66.45511			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.19500	64.19556		7.19500	64.18316			0.00	0	0.00



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		7.53500	60.60570		7.53500	60.59345			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.51500	58.48719		7.51500	58.47540			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.61000	55.96959		7.61000	55.95816			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.58000	54.04704		7.58000	54.03606			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.55000	52.20565		7.55000	52.19508			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.52000	50.44158		7.52000	50.43141			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.48000	48.79718		7.48000	48.78739			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.44000	47.22462		7.44000	47.21520			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.22000	41.99480		8.22000	41.98556			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.18000	40.51201		8.18000	40.50314			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.14000	39.09664		8.14000	39.08812			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.10000	37.74525		8.10000	37.73706			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.06000	36.45462		8.06000	36.44675			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.02000	35.22169		8.02000	35.21412			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.98000	34.04358		7.98000	34.03630			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.94000	32.91757		7.94000	32.91057			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.89622			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.43098			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.36483			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.48681			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.28936			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	11.53638		100.00000	11.50843			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.98173		100.00000	3.97208			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.01084			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.09301			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.10646			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.36971			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.01735			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.38676			0.00	27,000,000	25,500,000.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.82602			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.08783			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.03088			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.41558			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.12347			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.21439			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.71231			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.94019			0.00	0	1,000,000.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.41141			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.05402			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.16243			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.32242			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.11971			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.32293			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.17984			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.17984			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.29948			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.14437			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	102.40690			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.05038			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.05680			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	103.70391		12.35000	103.67014			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.02306			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	12.66349		100.00000	12.63282			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.03831			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.58264			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.27873			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	83.44671		100.00000	83.25792			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.37839			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.48783		100.00000	1.48419			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	6.48334		100.00000	6.46764			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	14.93338		100.00000	14.89720			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	12.92582		100.00000	12.89451			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	104.79434			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	101.81436			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.99000	109.24717		8.99000	109.22093			35,960,000.00	4,000	2,302,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.52327			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.46000	112.66856		7.46000	112.64615			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.34171			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.06000	104.78300		9.06000	104.75764			271,800,000,000.00	30,000,000	7,500,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	101.00160			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	99.92469			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	100.88884			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.02950			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.00939			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.46000	106.30712		7.46000	106.28597			0.00	0	39,704,574.00
SBK9	On 10/04/2018	Spot Bond		8.84000	101.94248		8.84000	101.91839			0.00	0	4,500,000.00
SBK111	On 09/04/2014	Spot Bond		1.82000	133.01346		1.82000	132.99391			1,456,000,000.00	800,000	1,600,000.00
SBN18	On 14/09/2013	Spot Bond		5.51780	99.98488		5.51780	163.23845			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond		7.62000	117.42212		7.62000	110.65237			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.48000	117.69629		7.48000	110.92684			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.41000	111.08638		7.41000	111.06441			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.41000	103.54454		8.41000	99.39913			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.55500	117.54930		7.55500	110.77969			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.52000	117.61786		7.52000	110.84833			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.93262			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.27978			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.83485			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.35478			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	88.60310		100.00000	88.39163			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.06000	107.06714		8.06000	102.60370			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.61148			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.38013			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.80814			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.51766			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.34000	106.82323		9.34000	106.79659			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.93000	104.13153		9.93000	104.10412			0.00	0	400,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.56257			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.77655			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBS23		On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.62462			0.00	0	2,000,000.00
SBS24		On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.31421			0.00	0	0.00
SBS25		On 24/05/2019	Spot Bond	8.73000	103.29492		8.73000	103.27094			253,170,000.00	29,000	307,000.00
SBS3		On 25/05/2026	Spot Bond	8.98000	96.61279		8.98000	96.58972			0.00	0	0.00
SBS4		On 16/11/2021	Spot Bond	9.39000	98.34261		9.39000	98.31809			122,070,000.00	13,000	213,000.00
SBS9		On 07/07/2016	Spot Bond	7.34000	112.29568		7.34000	112.27368			44,040,000.00	6,000	12,160,000.00
SBSI11		On 07/12/2023	Spot Bond	2.37000	129.76016		2.37000	259.56895			0.00	0	4,900,000.00
SBSI12		On 31/01/2017	Spot Bond	0.92000	105.54541		0.92000	124.36307			0.00	0	0.00
SCM107		On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	107.26000			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	6.83869		100.00000	6.82213			0.00	0	0.00
SHI02		On 01/10/2021	Spot Bond	0.00000	152.75453		0.00000	82.63494			0.00	0	0.00
SHI05		On 31/01/2017	Spot Bond	1.49000	108.85068		1.49000	122.08745			0.00	0	0.00
SHPCBU		On 03/04/2017	Spot Bond	6.50000	102.88973		6.50000	102.87175			0.00	0	0.00
SHS01		On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.89420			0.00	0	0.00
SHS03		On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.43201			0.00	0	0.00
SHS04		On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.17491			0.00	50,000,000	20,000,000.00
SHS05		On 29/06/2017	Spot Bond	9.11000	100.66038		9.11000	100.63588			109,320,000.00	12,000	164,000.00
SHS06		On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.70741			0.00	50,000,000	25,168,000.00
SHS07		On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.18600			0.00	0	0.00
SHS08		On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.79749			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.82762				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.71198				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.46000		106.37672	7.46000	106.35555				125,328,000,000.00	16,800,000	8,900,000.00
SLI3	On 15/08/2023	Spot Bond	8.84000		104.71363	8.84000	100.10059				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.46000		103.37816	8.46000	99.23267				314,712,000,000.00	37,200,000	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.51846				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.39437				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.56582				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.39741				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.11000		105.73055	8.11000	105.70759				0.00	0	7,000,000.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.30424				0.00	15,000,000	10,000,000.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.25255				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.05971				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.37000		96.95503	9.37000	96.93078				421,650,000.00	45,000	31,453,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.19548				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.56549				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.94942				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.29800		89.45349	9.29800	89.43129				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.36000		89.15213	9.36000	89.12986				0.00	0	132,800,000.00
SSN006	On 21/12/2014	Spot Bond	6.51000		104.68043	6.51000	104.66211				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.83500		93.59758	8.83500	93.57559				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.88962				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.19000		100.15749	8.19000	100.13564				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.06000		111.77674	7.06000	111.75567				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.76000		98.16099	2.76000	98.51841				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSN012		On 21/12/2018	Spot Bond	8.19000	100.42168	8.19000	100.99374			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.85695			0.00	0	0.00
SSN014		On 23/07/2018	Spot Bond	0.00000	100.00000	0.00000	101.26402			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.42545			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.31831			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.70000	106.57495	9.70000	108.25194			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.17127			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.14155			0.00	0	0.00
SY1006		On 17/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.92697			0.00	0	0.00
SY1008		On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.73827			0.00	0	0.00
SY1009		On 21/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.43137			0.00	0	0.00
SY1011		On 29/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.31429			0.00	0	0.00
SY1012		On 29/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.31457			0.00	0	0.00
SY1013		On 05/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.21498			0.00	0	0.00
SY1014		On 12/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.59373			0.00	0	0.00
SY1015		On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.08332			0.00	0	0.00
SY1016		On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.02759			0.00	0	0.00
SY1017		On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.02718			0.00	0	0.00
SY1018		On 19/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.01112			0.00	0	0.00
SY1019		On 18/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.91319			0.00	0	0.00
SY1020		On 22/11/2013	Spot Bond	0.00000	100.00000	0.00000	98.96992			0.00	0	0.00
SY1021		On 26/11/2013	Spot Bond	0.00000	100.00000	0.00000	98.90954			0.00	0	0.00
SY1022		On 29/11/2013	Spot Bond	0.00000	100.00000	0.00000	98.86661			0.00	0	0.00
SY1023		On 09/12/2013	Spot Bond	0.00000	100.00000	0.00000	98.72099			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.72000	116.54224	6.72000	110.29147			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SZ25	On 30/09/2025	Spot Bond	8.84000	105.24524		8.84000	105.22037			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	57.54335		100.00000	57.41669			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	41.37616		100.00000	41.27592			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	19.57565		100.00000	19.52822			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.48500	104.65580		6.48500	100.61823			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.92430			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.67380			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.29008			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.92231			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.36340			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.17230			0.00	0	600,000.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.74411			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.41000	104.37937		7.41000	104.35874			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.11020			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.38514			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.46276			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.99256			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.02285			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	101.19677		7.83000	101.17565			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.97589			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.01376			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.07851			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.97589			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.01376			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	76.30007		7.16000	101.02051			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.08793			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.08188			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.22699			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.20735			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.79873			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.73125			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.71033			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.74581			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	102.95066		8.73000	101.04189			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.79568			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.89307			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.23701			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.02340			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.63391		101.06155	6.61769			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.96984			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	105.20448			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.10608			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.16656			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.80473			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.97920			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.00054			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.01578			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.00054			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.01578			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.02340			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.99139			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.01578			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.09958			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.09958			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.09958			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.22138			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.25182			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.21377			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.82131			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.85919			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.84404			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.28927			0.00	20,000,000	10,000,000.00
TL15	On 29/04/2015	Spot Bond	8.11000		110.09774		8.11000	110.07383			64,880,000.00	8,000	333,000.00
TL20	On 22/02/2020	Spot Bond	7.75000		94.65969		7.75000	94.61506			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.93000		107.65523		7.93000	107.63249			2,006,424,810,000.00	253,017,000	249,838,000.00
TN20	On 17/09/2020	Spot Bond	8.72000		114.32552		8.72000	109.05509			3,315,565,348,480.00	380,225,384	277,820,384.00
TN23	On 06/11/2023	Spot Bond	8.99000		115.67495		8.99000	115.64731			2,288,084,312,160.00	254,514,384	117,450,384.00
TN25	On 19/08/2025	Spot Bond	9.32000		101.91274		9.32000	101.88752			3,951,680,000,000.00	424,000,000	159,800,000.00
TN27	On 14/11/2027	Spot Bond	9.35500		99.39568		9.35500	99.37099			299,687,425,000.00	32,035,000	182,603,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.83982			0.00	0	8,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.37079			0.00	0	15,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.71352			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.50207			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.51654			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.51797			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.58906			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.73639			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.15509			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.20221			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.23045			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.36026		10.00000	100.33251			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.35128		9.75000	100.32421			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.35293		100.00000	10.32535			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.47594			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.10745			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	96.48510			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	96.20939			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	100.00000		0.00000	98.43653			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.23681			0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.97318			0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.94510			0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.91386			0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.86964			0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.63499			0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.51522			0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.42610			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TWC026	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.39745			0.00	0	0.00
TWC027	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.32108			0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.01836			0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.49522			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.86479			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.43007			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.09000	108.91245		9.09000	108.88571			0.00	0	1,484,000.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.51698			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.11738			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.47417			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.35000	102.73011		9.35000	102.70418			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	88.43102		100.00000	88.22098			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	88.52879		100.00000	88.31851			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	88.56139		100.00000	88.35102			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.14953			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.20156			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.61834			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.64097			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.64199			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.34894			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.39053			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.56748			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	135.95000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.52000	118.22355		6.52000	118.20294			1,199,680,000,000.00	184,000,000	92,400,000.00
WS05	On 01/08/2018	Spot Bond		0.53000	239.92856		0.53000	239.90175			63,600,000,000.00	120,000,000	60,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
WSP1	On 28/05/2015	Spot Bond	6.56000	106.50318		6.56000	106.48450			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.51500	107.34869		7.51500	107.32718			1,277,550,000,000.00	170,000,000	85,100,000.00
WSP3	On 28/05/2019	Spot Bond	7.79500	108.08696		7.79500	108.06451			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.20000	106.68419		8.20000	106.66090			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.23000	106.95004		8.23000	106.92661			246,900,000,000.00	30,000,000	28,400,000.00
Z009	On 30/11/2013	Spot Bond	5.30000	98.88008		5.30000	98.86589			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.11000	89.75338		6.11000	89.73870			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.29000	97.18718		5.29000	97.17331			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.30000	95.92065		5.30000	95.90701			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.04000	88.26162		6.04000	88.24727			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.28000	93.87921		5.28000	93.86592			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.11000	89.73870		6.11000	89.72402			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	7.18500	65.25954		7.18500	65.24703			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	23.30369		100.00000	23.25947			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	12.33493		100.00000	12.31153			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>1,896,363,968,272,100.00</b>	<b>1,887,201,716</b>	<b>02 310 732 604.00</b>
<b>Grand Total:</b>										<b>1,896,368,512,905,150.00</b>	<b>1,887,602,488</b>	<b>02 313 500 723.00</b>