



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 13/09/2013

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	9.93030	9.93030		9.93830	9.93830		14.65	1,180,692,809.40	118,898	470,439.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,630.30000	2.63030	2,638.30000	2.63830	2,630.300	15.01	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.01	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,430.30000	1.43030	1,438.30000	1.43830	1,430.300	22.18	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	0.00000	0.00000	0.00000	0.00000	0.000	22.18	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,230.30000	1.23030	1,238.30000	1.23830	1,230.300	24.79	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	0.00000	0.00000	0.00000	0.00000	0.000	24.79	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,180.30000	1.18030	1,188.30000	1.18830	1,180.300	25.44	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	0.00000	0.00000	0.00000	0.00000	0.000	25.44	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,130.30000	1.13030	1,138.30010	1.13830	1,130.300	26.09	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	0.00000	0.00000	0.00010	0.00000	0.000	26.09	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,080.30000	1.08030	1,088.30030	1.08830	1,080.300	26.75	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	0.00000	0.00000	0.00030	0.00000	0.000	26.75	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	930.30160	0.93030	938.30660	0.93831	930.302	27.07	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	0.00160	0.00000	0.00660	0.00001	0.002	27.07	0	6,202.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	730.30670	0.73031	738.32520	0.73833	730.307	23.17	0	9,640.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	0.00670	0.00001	0.02520	0.00003	0.007	23.17	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	630.31540	0.63032	638.35360	0.63835	630.315	21.21	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	0.01540	0.00002	0.05360	0.00005	0.015	21.21	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	580.32400	0.58032	588.38020	0.58838	580.324	20.23	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	0.02400	0.00002	0.08020	0.00008	0.024	20.23	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	530.33840	0.53034	538.42230	0.53842	530.338	19.26	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	0.03840	0.00004	0.12230	0.00012	0.038	19.26	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	430.45330	0.43045	438.70260	0.43870	430.453	17.92	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	0.15330	0.00015	0.40260	0.00040	0.153	17.92	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	380.65880	0.38066	389.12470	0.38912	380.659	17.56	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	0.35880	0.00036	0.82470	0.00082	0.359	17.56	0	43,095.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	291.80850	0.29181	301.06390	0.30106	291.808	16.90	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	1.50850	0.00151	2.76390	0.00276	1.508	16.90	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	282.05490	0.28205	291.43950	0.29144	282.055	16.83	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	1.75490	0.00175	3.13950	0.00314	1.755	16.83	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	272.33790	0.27234	281.86090	0.28186	272.338	16.76	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	2.03790	0.00204	3.56090	0.00356	2.038	16.76	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	233.93910	0.23394	244.10560	0.24411	233.939	16.47	0	0.00

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	3.63910	0.00364		5.80560	0.00581	3.639	16.47	0.00	0	3,201.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.75	Call	187.49110	0.18749		198.62510	0.19863	187.491	16.10	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.75	Put	7.19110	0.00719		10.32510	0.01033	7.191	16.10	0.00	0	1,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.80	Call	143.78780	0.14379		155.92030	0.15592	143.788	15.74	0.00	0	600.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.80	Put	13.48780	0.01349		17.62030	0.01762	13.488	15.74	0.00	0	6,500.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.85	Call	104.22860	0.10423		117.09650	0.11710	104.229	15.38	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.85	Put	23.92860	0.02393		28.79650	0.02880	23.929	15.38	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.90	Call	70.34220	0.07034		83.29980	0.08330	70.342	15.01	0.00	0	2,830.00
\$ / R	On	16/09/2013			Foreign Exchange Future	9.90	Put	40.04220	0.04004		44.99980	0.04500	40.042	15.01	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.00	Call	27.07310	0.02707		37.45140	0.03745	27.073	15.27	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.00	Put	96.77310	0.09677		99.15140	0.09915	96.773	15.27	0.00	0	22,194.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.06	Call	14.75300	0.01475		22.65430	0.02265	14.753	16.02	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.06	Put	144.45300	0.14445		144.35430	0.14435	144.453	16.02	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.10	Call	9.66440	0.00966		15.96810	0.01597	9.664	16.52	0.00	0	1.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.10	Put	179.36440	0.17936		177.66810	0.17767	179.364	16.52	0.00	0	10,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.12	Call	7.79060	0.00779		13.36030	0.01336	7.791	16.77	0.00	0	2,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.12	Put	197.49060	0.19749		195.06030	0.19506	197.491	16.77	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.15	Call	5.61680	0.00562		10.18960	0.01019	5.617	17.14	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.15	Put	225.31680	0.22532		221.88960	0.22189	225.317	17.14	0.00	0	100.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.20	Call	3.23310	0.00323		6.44210	0.00644	3.233	17.76	0.00	0	1,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.20	Put	272.93310	0.27293		268.14210	0.26814	272.933	17.76	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.25	Call	1.85320	0.00185		4.05100	0.00405	1.853	18.38	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.25	Put	321.55320	0.32155		315.75100	0.31575	321.553	18.38	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.27	Call	1.48320	0.00148		3.36250	0.00336	1.483	18.63	0.00	0	15,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.27	Put	341.18320	0.34118		335.06250	0.33506	341.183	18.63	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.30	Call	1.06260	0.00106		2.54220	0.00254	1.063	19.01	0.00	0	35,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.30	Put	370.76260	0.37076		364.24220	0.36424	370.763	19.01	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.32	Call	0.85140	0.00085		2.11000	0.00211	0.851	19.26	0.00	0	200.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.32	Put	390.55140	0.39055		383.81000	0.38381	390.551	19.26	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.40	Call	0.35440	0.00035		1.00570	0.00101	0.354	20.25	0.00	0	6.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.40	Put	470.05440	0.47005		462.70570	0.46271	470.054	20.25	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.50	Call	0.12750	0.00013		0.42650	0.00043	0.128	21.58	0.00	0	4,200.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.50	Put	569.82750	0.56983		562.12650	0.56213	569.828	21.58	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.60	Call	0.05070	0.00005		0.19940	0.00020	0.051	22.98	0.00	0	24,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.60	Put	669.75070	0.66975		661.89940	0.66190	669.751	22.98	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.65	Call	0.03280	0.00003		0.13910	0.00014	0.033	23.68	0.00	0	5,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.65	Put	719.73280	0.71973		711.83910	0.71184	719.733	23.68	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.70	Call	0.02160	0.00002		0.09850	0.00010	0.022	24.38	0.00	0	10,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.70	Put	769.72160	0.76972		761.79850	0.76180	769.722	24.38	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.75	Call	0.01440	0.00001		0.07060	0.00007	0.014	25.09	0.00	0	19,088.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.75	Put	819.71440	0.81971		811.77060	0.81177	819.714	25.09	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.80	Call	0.00980	0.00001		0.05130	0.00005	0.010	25.79	0.00	0	50,958.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.80	Put	869.70980	0.86971		861.75130	0.86175	869.710	25.79	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	11.00	Call	0.00310	0.00000		0.01820	0.00002	0.003	28.98	0.00	0	37,500.00
\$ / R	On	16/09/2013			Foreign Exchange Future	11.00	Put	1,069.70310	1.06970		1,061.71820	1.06172	1,069.703	28.98	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	11.30	Call	0.00230	0.00000		0.00880	0.00001	0.002	35.52	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	11.30	Put	1,369.70230	1.36970		1,361.70880	1.36171	1,369.702	35.52	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	11.60	Call	0.00210	0.00000		0.00560	0.00001	0.002	42.05	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	11.60	Put	1,669.70210	1.66970		1,661.70560	1.66171	1,669.702	42.05	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	11.90	Call	0.00210	0.00000		0.00420	0.00000	0.002	48.58	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	11.90	Put	1,969.70210	1.96970		1,961.70420	1.96170	1,969.702	48.58	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	12.25	Call	0.01310	0.00001		0.02080	0.00002	0.013	61.78	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	12.25	Put	2,319.71310	2.31971		2,311.72080	2.31172	2,319.713	61.78	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	12.50	Call	0.03730	0.00004		0.05390	0.00005	0.037	71.87	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	12.50	Put	2,569.73730	2.56974		2,561.75390	2.56175	2,569.737	71.87	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	12.95	Call	0.14070	0.00014		0.18280	0.00018	0.141	90.04	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	12.95	Put	3,019.84070	3.01984		3,011.88280	3.01188	3,019.841	90.04	0.00	0	0.00

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	0.08250		0.00008		0.10910	0.00011	0.083	90.04	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	13.10	Put	3,169.78250		3.16978	3,161.80910	3.16181		3,169.783	90.04	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry			9.93640		9.93640	9.94390	9.94390			14.82	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Call	657.02450		0.65702	664.55580	0.66456		657.024	16.85	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Put	0.62450		0.00062	0.65580	0.00066		0.625	16.85	0.00	0	1,200.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Call	647.07900		0.64708	654.60830	0.65461		647.079	16.78	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Put	0.67900		0.00068	0.70830	0.00071		0.679	16.78	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Call	637.13810		0.63714	644.66490	0.64466		637.138	16.71	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Put	0.73810		0.00074	0.76490	0.00076		0.738	16.71	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Call	627.20230		0.62720	634.72620	0.63473		627.202	16.64	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Put	0.80230		0.00080	0.82620	0.00083		0.802	16.64	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Call	128.50780		0.12851	138.64210	0.13864		128.508	14.94	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Put	72.10780		0.07211	74.74210	0.07474		72.108	14.94	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry			9.94030		9.94030	9.94820	9.94820			14.97	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Call	1,740.30410		1.74030	1,748.20910	1.74821		1,740.304	25.88	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Put	0.00410		0.00000	0.00910	0.00001		0.004	25.88	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Call	1,690.30510		1.69031	1,698.21120	1.69821		1,690.305	25.43	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Put	0.00510		0.00001	0.01120	0.00001		0.005	25.43	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Call	1,640.30650		1.64031	1,648.21360	1.64821		1,640.306	24.97	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Put	0.00650		0.00001	0.01360	0.00001		0.007	24.97	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Call	701.20130		0.70120	709.14170	0.70914		701.201	16.38	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Put	0.90130		0.00090	0.94170	0.00094		0.901	16.38	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Call	691.25750		0.69126	699.19060	0.69919		691.258	16.29	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Put	0.95750		0.00096	0.99060	0.00099		0.958	16.29	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Call	681.31730		0.68132	689.24240	0.68924		681.317	16.20	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Put	1.01730		0.00102	1.04240	0.00104		1.017	16.20	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Call	436.32070		0.43632	443.76740	0.44377		436.321	14.54	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Put	6.02070		0.00602	5.56740	0.00557		6.021	14.54	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.55	Call	398.98450		0.39898	406.46010	0.40646		398.984	14.58	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.55	Put	8.68450		0.00868	8.26010	0.00826		8.685	14.58	0.00	0	500.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Call	353.60950		0.35361	361.20350	0.36120		353.609	14.63	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Put	13.30950		0.01331	13.00350	0.01300		13.310	14.63	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Call	268.69040		0.26869	276.83950	0.27684		268.690	14.72	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Put	28.39040		0.02839	28.63950	0.02864		28.390	14.72	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Call	13.71890		0.01372	17.25360	0.01725		13.719	18.78	0.00	0	500.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Put	513.41890		0.51342	509.05360	0.50905		513.419	18.78	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry			9.97960		9.97960	9.98610	9.98610			15.01	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	607.94600		0.60795	615.06350	0.61506		607.946	13.90	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	18.34600		0.01835	18.96350	0.01896		18.346	13.90	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	598.79480		0.59879	605.96320	0.60596		598.795	13.88	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	19.19480		0.01919	19.86320	0.01986		19.195	13.88	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	589.67750		0.58968	596.89880	0.59690		589.678	13.86	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	20.07750		0.02008	20.79880	0.02080		20.078	13.86	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	535.74380		0.53574	543.32600	0.54333		535.744	13.73	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	26.14380		0.02614	27.22600	0.02723		26.144	13.73	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	159.13370		0.15913	167.07320	0.16707		159.134	15.39	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	249.53370		0.24953	250.97320	0.25097		249.534	15.39	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry			9.98400		9.98400	9.99050	9.99050			15.12	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	526.34240		0.52634	534.05320	0.53405		526.342	13.81	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	32.34240		0.03234	33.55320	0.03355		32.342	13.81	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	517.71700		0.51772	525.45300	0.52545		517.717	13.80	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	33.71700		0.03372	34.95300	0.03495		33.717	13.80	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	509.44210		0.50944	517.21070	0.51721		509.442	13.82	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	35.44210		0.03544	36.71070	0.03671		35.442	13.82	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	476.99150		0.47699	484.88390	0.48488		476.992	13.93	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	42.99150		0.04299	44.38390	0.04438		42.991	13.93	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	159.50560		0.15951	167.12180	0.16712		159.506	15.64	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	275.50560	0.27551	276.62180	0.27662	275.506	15.64	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry			9.98850	9.98850	9.99490	9.99490		15.02	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,738.85200	1.73885	1,745.29040	1.74529	1,738.852	18.92	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	0.35200	0.00035	0.39040	0.00039	0.352	18.92	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,688.90490	1.68890	1,695.34820	1.69535	1,688.905	18.62	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	0.40490	0.00040	0.44820	0.00045	0.405	18.62	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	585.44350	0.58544	592.86750	0.59287	585.443	13.78	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	26.94350	0.02694	27.96750	0.02797	26.943	13.78	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	576.60040	0.57660	584.04930	0.58405	576.600	13.77	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	28.10040	0.02810	29.14930	0.02915	28.100	13.77	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	567.79900	0.56780	575.27150	0.57527	567.799	13.76	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	29.29900	0.02930	30.37150	0.03037	29.299	13.76	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	445.24900	0.44525	453.12120	0.45312	445.249	13.96	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	56.74900	0.05675	58.22120	0.05822	56.749	13.96	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	373.21970	0.37322	381.30090	0.38130	373.220	14.23	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	84.71970	0.08472	86.40090	0.08640	84.720	14.23	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			9.99000	9.99000	9.99630	9.99630		15.06	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	486.96530	0.48697	494.59020	0.49459	486.965	13.87	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	46.96530	0.04697	48.29020	0.04829	46.965	13.87	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	64.06630	0.06407	68.82260	0.06882	64.066	18.14	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	674.06630	0.67407	672.52260	0.67252	674.066	18.14	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			10.03260	10.03260	10.03880	10.03880		15.40	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,734.43230	1.73443	1,740.59150	1.74059	1,734.432	17.29	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	1.83230	0.00183	1.79150	0.00179	1.832	17.29	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	656.68720	0.65669	663.45110	0.66345	656.687	14.03	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	54.08720	0.05409	54.65110	0.05465	54.087	14.03	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	648.40410	0.64840	655.16840	0.65517	648.404	14.02	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	55.80410	0.05580	56.36840	0.05637	55.804	14.02	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	640.16190	0.64016	646.92750	0.64693	640.162	14.02	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	57.56190	0.05756	58.12750	0.05813	57.562	14.02	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	560.21970	0.56022	566.96440	0.56696	560.220	13.99	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	77.61970	0.07762	78.16440	0.07816	77.620	13.99	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	456.87070	0.45687	463.64280	0.46364	456.871	14.41	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	124.27070	0.12427	124.84280	0.12484	124.271	14.41	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	100.18660	0.10019	104.60270	0.10460	100.187	18.49	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	817.58660	0.81759	815.80270	0.81580	817.587	18.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.05600	10.05600	10.06230	10.06230		15.45	1,983,294,600.00	197,225	372,658.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,656.41230	2.65641	2,662.66080	2.66266	2,656.412	20.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.41230	0.00041	0.36080	0.00036	0.412	20.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,057.48740	2.05749	2,063.65480	2.06365	2,057.487	18.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	1.48740	0.00149	1.35480	0.00135	1.487	18.12	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,315.76730	1.31577	1,322.00890	1.32201	1,315.767	15.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	9.76730	0.00977	9.70890	0.00971	9.767	15.32	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,170.18520	1.17019	1,176.57170	1.17657	1,170.185	14.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	14.18520	0.01419	14.27170	0.01427	14.185	14.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,143.29980	1.14330	1,149.72330	1.14972	1,143.300	14.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	15.19980	0.01520	15.32330	0.01532	15.200	14.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,095.29920	1.09530	1,101.79740	1.10180	1,095.299	14.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	17.19920	0.01720	17.39740	0.01740	17.199	14.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,074.16240	1.07416	1,080.69780	1.08070	1,074.162	14.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	18.16240	0.01816	18.39780	0.01840	18.162	14.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,047.55460	1.04755	1,054.14000	1.05414	1,047.555	14.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	19.45460	0.01945	19.74000	0.01974	19.455	14.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	889.96940	0.88997	896.62400	0.89662	889.969	14.18	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	33.96940	0.03397	34.32400	0.03432	33.969	14.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	718.05440	0.71805	724.64350	0.72464	718.054	14.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	62.05440	0.06205	62.34350	0.06234	62.054	14.13	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	598.99740	0.59900	605.42820	0.60543	598.997	14.09	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.55	Put	92.99740	0.09300	93.12820	0.09313	92.997	14.09	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.60	Call	563.85110	0.56385	570.26450	0.57026	563.851	14.23	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.60	Put	107.85110	0.10785	107.96450	0.10796	107.851	14.23	0.00	0	10,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.69	Call	504.21070	0.50421	510.57430	0.51057	504.211	14.47	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.69	Put	138.21070	0.13821	138.27430	0.13827	138.211	14.47	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.70	Call	497.87570	0.49788	504.23180	0.50423	497.876	14.50	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.70	Put	141.87570	0.14188	141.93180	0.14193	141.876	14.50	0.00	0	400.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Call	467.07430	0.46707	473.39120	0.47339	467.074	14.64	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.75	Put	161.07430	0.16107	161.09120	0.16109	161.074	14.64	0.00	0	5,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Call	437.73300	0.43773	444.00040	0.44400	437.733	14.77	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Put	181.73300	0.18173	181.70040	0.18170	181.733	14.77	0.00	0	21,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Call	409.84260	0.40984	416.05190	0.41605	409.843	14.91	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Put	203.84260	0.20384	203.75190	0.20375	203.843	14.91	0.00	0	10,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Call	334.66970	0.33467	340.65750	0.34066	334.670	15.32	0.00	0	200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Put	278.66970	0.27867	278.35750	0.27836	278.670	15.32	0.00	0	300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Call	292.67440	0.29267	298.46090	0.29846	292.674	15.65	0.00	0	250.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Put	336.67440	0.33667	336.16090	0.33616	336.674	15.65	0.00	0	300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Call	277.83940	0.27784	283.53420	0.28353	277.839	15.82	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.14	Put	361.83940	0.36184	361.23420	0.36123	361.839	15.82	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Call	274.25250	0.27425	279.92340	0.27992	274.253	15.86	0.00	0	6,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.15	Put	368.25250	0.36825	367.62340	0.36762	368.253	15.86	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Call	257.01830	0.25702	262.56920	0.26257	257.018	16.06	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Put	401.01830	0.40102	400.26920	0.40027	401.018	16.06	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Call	253.70880	0.25371	259.23490	0.25923	253.709	16.10	0.00	0	21,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.21	Put	407.70880	0.40771	406.93490	0.40693	407.709	16.10	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Call	240.90910	0.24091	246.33640	0.24634	240.909	16.26	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Put	434.90910	0.43491	434.03640	0.43404	434.909	16.26	0.00	0	5,300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Call	234.76520	0.23477	240.14360	0.24014	234.765	16.35	0.00	0	750.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Put	448.76520	0.44877	447.84360	0.44784	448.765	16.35	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Call	225.86260	0.22586	231.16180	0.23116	225.863	16.47	0.00	0	10,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Put	469.86260	0.46986	468.86180	0.46886	469.863	16.47	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Call	209.12220	0.20912	214.26880	0.21427	209.122	16.71	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Put	513.12220	0.51312	511.96880	0.51197	513.122	16.71	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Call	198.71290	0.19871	203.75630	0.20376	198.713	16.87	0.00	0	20,100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Put	542.71290	0.54271	541.45630	0.54146	542.713	16.87	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Call	179.56510	0.17957	184.39910	0.18440	179.565	17.20	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Put	603.56510	0.60357	602.09910	0.60210	603.565	17.20	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.51	Call	172.92080	0.17292	177.67740	0.17768	172.921	17.32	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.51	Put	626.92080	0.62692	625.37740	0.62538	626.921	17.32	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.55	Call	164.48850	0.16449	169.14180	0.16914	164.488	17.48	0.00	0	6.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.55	Put	658.48850	0.65849	656.84180	0.65684	658.489	17.48	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.56	Call	162.49820	0.16250	167.12580	0.16713	162.498	17.53	0.00	0	18,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.56	Put	666.49820	0.66650	664.82580	0.66483	666.498	17.53	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.60	Call	154.82260	0.15482	159.34480	0.15934	154.823	17.70	0.00	0	5,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.60	Put	698.82260	0.69882	697.04480	0.69704	698.823	17.70	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.70	Call	137.44050	0.13744	141.70820	0.14171	137.440	18.13	0.00	0	550.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.70	Put	781.44050	0.78144	779.40820	0.77941	781.441	18.13	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.80	Call	122.35770	0.12236	126.38210	0.12638	122.358	18.57	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.80	Put	866.35770	0.86636	864.08210	0.86408	866.358	18.57	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.84	Call	116.89780	0.11690	120.82610	0.12083	116.898	18.74	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.84	Put	900.89780	0.90090	898.52610	0.89853	900.898	18.74	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.92	Call	106.85740	0.10686	110.60250	0.11060	106.857	19.09	0.00	0	250.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.92	Put	970.85740	0.97086	968.30250	0.96830	970.857	19.09	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.00	Call	97.87740	0.09788	101.44740	0.10145	97.877	19.43	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.00	Put	1,041.87740	1.04188	1,039.14740	1.03915	1,041.877	19.43	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.20	Call	78.99090	0.07899	82.14760	0.08215	78.991	20.27	0.00	0	20,100.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,222.99090	1.22299	1,219.84760	1.21985	1,222.991	20.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	67.75220	0.06775	70.63200	0.07063	67.752	20.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,361.75220	1.36175	1,358.33200	1.35833	1,361.752	20.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	58.53180	0.05853	61.16470	0.06116	58.532	21.52	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,502.53180	1.50253	1,498.86470	1.49886	1,502.532	21.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	48.70410	0.04870	51.04820	0.05105	48.704	22.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,692.70410	1.69270	1,688.74820	1.68875	1,692.704	22.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	37.85020	0.03785	39.83930	0.03984	37.850	23.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,981.85020	1.98185	1,977.53930	1.97754	1,981.850	23.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	33.58280	0.03358	35.54060	0.03554	33.583	25.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,327.58280	2.32758	2,323.24060	2.32324	2,327.583	25.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	32.57690	0.03258	34.55220	0.03455	32.577	26.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,476.57690	2.47658	2,472.25220	2.47225	2,476.577	26.77	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.07080	10.07080	10.07700	10.07700		15.43	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	622.06430	0.62206	628.41510	0.62842	622.064	14.11	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	101.26430	0.10126	101.41510	0.10142	101.264	14.11	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	594.12840	0.59413	600.48850	0.60049	594.128	14.21	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	113.32840	0.11333	113.48850	0.11349	113.328	14.21	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	587.28180	0.58728	593.64220	0.59364	587.282	14.24	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	116.48180	0.11648	116.64220	0.11664	116.482	14.24	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	580.48840	0.58049	586.85070	0.58685	580.488	14.27	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	119.68840	0.11969	119.85070	0.11985	119.688	14.27	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	133.27090	0.13327	137.38910	0.13739	133.271	18.59	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	902.47090	0.90247	900.38910	0.90039	902.471	18.59	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.12440	10.12440	10.13020	10.13020		15.66	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	391.30560	0.39131	397.62900	0.39763	391.306	15.73	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	386.90560	0.38691	387.42900	0.38743	386.906	15.73	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	265.39230	0.26539	270.83310	0.27083	265.392	17.10	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	650.99230	0.65099	650.63310	0.65063	650.992	17.10	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	262.82380	0.26282	268.25090	0.26825	262.824	17.14	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	658.42380	0.65842	658.05090	0.65805	658.424	17.14	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	260.28390	0.26028	265.69970	0.26570	260.284	17.17	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	665.88390	0.66588	665.49970	0.66550	665.884	17.17	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.16760	10.16760	10.17300	10.17300		15.85	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	507.52400	0.50752	513.81880	0.51382	507.524	15.43	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	339.92400	0.33992	340.81880	0.34082	339.924	15.43	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	305.87360	0.30587	311.51450	0.31151	305.874	17.24	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	708.27360	0.70827	708.51450	0.70851	708.274	17.24	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	303.27800	0.30328	308.90180	0.30890	303.278	17.27	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	715.67800	0.71568	715.90180	0.71590	715.678	17.27	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	300.70850	0.30071	306.31510	0.30632	300.708	17.30	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	723.10850	0.72311	723.31510	0.72332	723.109	17.30	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.16910	10.16910	10.17450	10.17450		15.85	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	292.44060	0.29244	298.01150	0.29801	292.441	17.43	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	753.34060	0.75334	753.51150	0.75351	753.341	17.43	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.17060	10.17060	10.17600	10.17600		16.01	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,142.03650	1.14204	1,147.54240	1.14754	1,142.036	14.63	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	61.43650	0.06144	61.54240	0.06154	61.436	14.63	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,133.12600	1.13313	1,138.62640	1.13863	1,133.126	14.61	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	62.52600	0.06253	62.62640	0.06263	62.526	14.61	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,124.23280	1.12423	1,129.72890	1.12973	1,124.233	14.58	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	63.63280	0.06363	63.72890	0.06373	63.633	14.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.19590	10.19590	10.20110	10.20110		16.00	204,580,733.50	20,065	75,679.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,501.76410	2.50176	2,506.77060	2.50677	2,501.764	18.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	5.86410	0.00586	5.67060	0.00567	5.864	18.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,010.20150	2.01020	2,015.44030	2.01544	2,010.201	16.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	14.30150	0.01430	14.34030	0.01434	14.302	16.70	0.00	0	0.00

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	8.70	Call	1,531.39300	1.53139	1,536.62700	1.53663	1,531.393	15.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	35.49300	0.03549	35.52700	0.03553	35.493	15.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,037.22320	1.03722	1,042.43190	1.04243	1,037.223	14.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	91.32320	0.09132	91.33190	0.09133	91.323	14.41	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	779.98380	0.77998	785.85540	0.78586	779.984	14.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	174.08380	0.17408	174.75540	0.17476	174.084	14.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	773.00840	0.77301	778.90470	0.77890	773.008	14.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	177.10840	0.17711	177.80470	0.17780	177.108	14.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	766.07120	0.76607	771.98980	0.77199	766.071	14.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	180.17120	0.18017	180.88980	0.18089	180.171	14.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	705.25850	0.70526	711.38760	0.71139	705.259	14.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	209.35850	0.20936	210.28760	0.21029	209.358	14.54	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	676.14920	0.67615	682.31600	0.68232	676.149	14.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	230.24920	0.23025	231.21600	0.23122	230.249	14.69	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	648.14820	0.64815	654.34620	0.65435	648.148	14.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	252.24820	0.25225	253.24620	0.25325	252.248	14.83	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	595.36330	0.59536	601.61910	0.60162	595.363	15.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	299.46330	0.29946	300.51910	0.30052	299.463	15.12	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	442.40040	0.44240	448.64830	0.44865	442.400	16.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	496.50040	0.49650	497.54830	0.49755	496.500	16.16	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	407.44450	0.40744	413.54870	0.41355	407.444	16.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	561.54450	0.56154	562.44870	0.56245	561.544	16.48	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	391.15390	0.39115	397.18130	0.39718	391.154	16.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	595.25390	0.59525	596.08130	0.59608	595.254	16.64	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	375.61610	0.37562	381.56390	0.38156	375.616	16.80	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	629.71610	0.62972	630.46390	0.63046	629.716	16.80	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	360.79400	0.36079	366.65980	0.36666	360.794	16.96	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	664.89400	0.66489	665.55980	0.66556	664.894	16.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	333.18620	0.33319	338.88230	0.33888	333.186	17.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	737.28620	0.73729	737.78230	0.73778	737.286	17.28	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	330.56670	0.33057	336.24500	0.33624	330.567	17.31	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	744.66670	0.74467	745.14500	0.74514	744.667	17.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	320.33850	0.32034	325.94760	0.32595	320.338	17.44	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	774.43850	0.77444	774.84760	0.77485	774.439	17.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	274.97510	0.27498	280.18580	0.28019	274.975	18.09	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	929.07510	0.92908	929.08580	0.92909	929.075	18.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	246.30040	0.24630	251.20750	0.25121	246.300	18.58	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,050.40040	1.05040	1,050.10750	1.05011	1,050.400	18.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	229.35050	0.22935	234.05930	0.23406	229.350	18.91	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,133.45050	1.13345	1,132.95930	1.13296	1,133.451	18.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	221.45930	0.22146	226.07210	0.22607	221.459	19.08	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,175.55930	1.17556	1,174.97210	1.17497	1,175.559	19.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	206.49550	0.20650	210.91380	0.21091	206.495	19.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,260.59550	1.26060	1,259.81380	1.25981	1,260.596	19.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	174.06380	0.17406	178.01710	0.17802	174.064	20.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,478.16380	1.47816	1,476.91710	1.47692	1,478.164	20.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	148.25600	0.14826	151.79160	0.15179	148.256	20.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,702.35600	1.70236	1,700.69160	1.70069	1,702.356	20.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	127.60900	0.12761	130.77340	0.13077	127.609	21.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,931.70900	1.93171	1,929.67340	1.92967	1,931.709	21.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	110.98620	0.11099	113.82740	0.11383	110.986	22.45	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,165.08620	2.16509	2,162.72740	2.16273	2,165.086	22.45	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	107.29520	0.10730	109.96060	0.10996	107.295	23.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,411.39520	2.41140	2,408.86060	2.40886	2,411.395	23.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	105.70850	0.10571	108.28380	0.10828	105.709	24.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,559.80850	2.55981	2,557.18380	2.55718	2,559.809	24.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	105.26900	0.10527	107.81660	0.10782	105.269	24.97	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,609.36900	2.60937	2,606.71660	2.60672	2,609.369	24.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	104.19400	0.10419	106.66430	0.10666	104.194	25.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,758.29400	2.75829	2,755.56430	2.75556	2,758.294	25.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	103.45190	0.10345	105.85320	0.10585	103.452	26.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,907.55190	2.90755	2,904.75320	2.90475	2,907.552	26.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	46.56190	0.04656	47.89700	0.04790	46.562	28.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	4,100.66190	4.10066	4,096.79700	4.09680	4,100.662	28.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	37.93890	0.03794	39.08990	0.03909	37.939	28.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,342.03890	4.34204	4,337.98990	4.33799	4,342.039	28.06	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.19890	10.19890	10.20410	10.20410		16.01	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,178.85780	1.17886	1,184.01760	1.18402	1,178.858	14.68	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	69.95780	0.06996	69.91760	0.06992	69.958	14.68	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,170.00570	1.17001	1,175.16120	1.17516	1,170.006	14.66	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	71.10570	0.07111	71.06120	0.07106	71.106	14.66	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,161.16890	1.16117	1,166.32310	1.16632	1,161.169	14.63	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	72.26890	0.07227	72.22310	0.07222	72.269	14.63	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.30130	10.30130	10.30590	10.30590		16.33	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	716.68850	0.71669	722.22360	0.72222	716.689	15.30	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	355.38850	0.35539	356.32360	0.35632	355.388	15.30	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	711.77750	0.71178	717.31400	0.71731	711.778	15.33	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	360.47750	0.36048	361.41400	0.36141	360.478	15.33	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	706.90530	0.70691	712.44310	0.71244	706.905	15.36	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	365.60530	0.36561	366.54310	0.36654	365.605	15.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.32840	10.32840	10.33280	10.33280		16.48	61,970,400.00	6,000	19,853.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,919.39340	1.91939	1,923.33530	1.92334	1,919.393	15.88	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	40.99340	0.04099	40.53530	0.04054	40.993	15.88	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,743.33120	1.74333	1,747.26030	1.74726	1,743.331	15.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	54.93120	0.05493	54.46030	0.05446	54.931	15.58	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,643.13770	1.64314	1,647.06930	1.64707	1,643.138	15.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	64.73770	0.06474	64.26930	0.06427	64.738	15.41	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,616.05910	1.61606	1,619.99290	1.61999	1,616.059	15.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	67.65910	0.06766	67.19290	0.06719	67.659	15.36	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,421.14360	1.42114	1,425.11230	1.42511	1,421.144	15.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	92.74360	0.09274	92.31230	0.09231	92.744	15.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,250.38020	1.25038	1,254.41570	1.25442	1,250.380	14.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	121.98020	0.12198	121.61570	0.12162	121.980	14.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	960.57790	0.96058	965.20020	0.96520	960.578	14.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	222.17790	0.22218	222.40020	0.22240	222.178	14.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	953.89850	0.95390	958.54300	0.95854	953.899	14.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	225.49850	0.22550	225.74300	0.22574	225.498	14.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	947.25060	0.94725	951.91730	0.95192	947.251	14.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	228.85060	0.22885	229.11730	0.22912	228.851	14.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	857.49710	0.85750	862.49400	0.86249	857.497	14.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	279.09710	0.27910	279.69400	0.27969	279.097	14.96	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	826.95110	0.82695	832.07040	0.83207	826.951	15.01	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	298.55110	0.29855	299.27040	0.29927	298.551	15.01	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	736.76050	0.73676	742.03150	0.74203	736.761	15.40	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	378.36050	0.37836	379.23150	0.37923	378.361	15.40	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	663.83480	0.66383	669.11820	0.66912	663.835	15.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	465.43480	0.46543	466.31820	0.46632	465.435	15.85	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	435.79960	0.43580	440.74680	0.44075	435.800	17.70	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	907.39960	0.90740	907.94680	0.90795	907.400	17.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	279.29680	0.27930	283.26970	0.28327	279.297	19.87	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,550.89680	1.55090	1,550.46970	1.55047	1,550.897	19.87	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	240.11530	0.24012	243.73140	0.24373	240.115	20.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,811.71530	1.81172	1,810.93140	1.81093	1,811.715	20.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	228.85360	0.22885	232.35970	0.23236	228.854	20.90	0.00	0	24,582.00



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	12.00	Put	1,900.45360	1.90045		1,899.55970	1.89956	1,900.454	20.90	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.20	Call	208.63130	0.20863		211.92640	0.21193	208.631	21.42	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.20	Put	2,080.23130	2.08023		2,079.12640	2.07913	2,080.231	21.42	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.24	Call	204.92160	0.20492		208.17580	0.20818	204.922	21.52	0.00	0	15,489.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.24	Put	2,116.52160	2.11652		2,115.37580	2.11538	2,116.522	21.52	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.50	Call	188.53230	0.18853		191.57250	0.19157	188.532	22.42	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.50	Put	2,360.13230	2.36013		2,358.77250	2.35877	2,360.132	22.42	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.90	Call	181.22580	0.18123		184.05990	0.18406	181.226	24.35	0.00	0	0.00
\$ / R	On	13/06/2014	Foreign Exchange Future	12.90	Put	2,752.82580	2.75283		2,751.25990	2.75126	2,752.826	24.35	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry			10.33610	10.33610		10.34040	10.34040		16.48	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry	8.78	Call	1,624.90050	1.62490		1,628.69000	1.62869	1,624.900	15.34	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry	8.78	Put	68.80050	0.06880		68.29000	0.06829	68.801	15.34	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry	10.13	Call	673.48170	0.67348		678.58660	0.67859	673.482	15.86	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry	10.13	Put	467.38170	0.46738		468.18660	0.46819	467.382	15.86	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry	12.24	Call	210.55110	0.21055		213.78100	0.21378	210.551	21.48	0.00	0	0.00
\$ / R	On	18/06/2014	Any day expiry	12.24	Put	2,114.45110	2.11445		2,113.38100	2.11338	2,114.451	21.48	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry			10.44190	10.44190		10.44560	10.44560		16.71	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	9.99	Call	862.12600	0.86213		865.22800	0.86523	862.126	15.45	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	9.99	Put	410.22600	0.41023		409.62800	0.40963	410.226	15.45	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.00	Call	857.30200	0.85730		860.40530	0.86041	857.302	15.48	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.00	Put	415.40200	0.41540		414.80530	0.41481	415.402	15.48	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.01	Call	852.50920	0.85251		855.60990	0.85561	852.509	15.50	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.01	Put	420.60920	0.42061		420.00990	0.42001	420.609	15.50	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.33	Call	714.74570	0.71475		717.80710	0.71781	714.746	16.38	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.33	Put	602.84570	0.60285		602.20710	0.60221	602.846	16.38	0.00	0	19,547.00
\$ / R	On	22/08/2014	Any day expiry	12.07	Call	305.87920	0.30588		308.56210	0.30856	305.879	20.60	0.00	0	19,547.00
\$ / R	On	22/08/2014	Any day expiry	12.07	Put	1,933.97920	1.93398		1,932.96210	1.93296	1,933.979	20.60	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future			10.48100	10.48100		10.48440	10.48440		16.79	0.00	0	12,700.00
\$ / R	On	15/09/2014	Foreign Exchange Future	7.90	Call	2,610.77340	2.61077		2,613.49250	2.61349	2,610.773	16.83	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	7.90	Put	29.77340	0.02977		29.09250	0.02909	29.773	16.83	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.40	Call	2,133.94290	2.13394		2,136.26570	2.13627	2,133.943	15.67	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.40	Put	52.94290	0.05294		51.86570	0.05187	52.943	15.67	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.90	Call	1,687.34620	1.68735		1,689.38230	1.68938	1,687.346	15.20	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.90	Put	106.34620	0.10635		104.98230	0.10498	106.346	15.20	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.90	Call	956.15810	0.95616		958.88830	0.95889	956.158	15.30	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.90	Put	375.15810	0.37516		374.48830	0.37449	375.158	15.30	0.00	0	6.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Call	773.15340	0.77315		776.04610	0.77605	773.153	16.23	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Put	582.15340	0.58215		581.64610	0.58165	582.153	16.23	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Call	769.15530	0.76916		772.04670	0.77205	769.155	16.25	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Put	588.15530	0.58816		587.64670	0.58765	588.155	16.25	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Call	765.18340	0.76518		768.06950	0.76807	765.183	16.28	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Put	594.18340	0.59418		593.66950	0.59367	594.183	16.28	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Call	552.52470	0.55252		555.41440	0.55541	552.525	17.86	0.00	0	6.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Put	1,021.52470	1.02152		1,021.01440	1.02101	1,021.525	17.86	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Call	331.48400	0.33148		333.98830	0.33399	331.484	20.53	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Put	1,950.48400	1.95048		1,949.58830	1.94959	1,950.484	20.53	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Call	274.64780	0.27465		276.94970	0.27695	274.648	21.66	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Put	2,393.64780	2.39365		2,392.54970	2.39255	2,393.648	21.66	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Call	260.47140	0.26047		262.78030	0.26278	260.471	23.98	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Put	2,929.47140	2.92947		2,928.38030	2.92838	2,929.471	23.98	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			10.63250	10.63250		10.63680	10.63680		17.27	0.00	0	6,400.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call	2,677.23580	2.67724		2,680.91410	2.68091	2,677.236	16.49	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put	44.73580	0.04474		44.11410	0.04411	44.736	16.49	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call	2,255.16700	2.25517		2,258.58200	2.25858	2,255.167	15.64	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put	72.66700	0.07267		71.78200	0.07178	72.667	15.64	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put	76.56920	0.07657		75.65020	0.07565	76.569	15.54	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call	2,209.06920	2.20907		2,212.45020	2.21245	2,209.069	15.54	0.00	0	0.00

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	8.55	Call	2,164.59260		2.16459		2,167.96240	2.16796	2,164.593	15.53	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	82.09260		0.08209		81.16240	0.08116	82.093	15.53	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,317.44200		1.31744		1,321.10300	1.32110	1,317.442	15.13	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	284.94200		0.28494		284.30300	0.28430	284.942	15.13	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,082.80990		1.08281		1,087.16040	1.08716	1,082.810	15.76	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	450.30990		0.45031		450.36040	0.45036	450.310	15.76	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	693.47040		0.69347		697.31320	0.69731	693.470	17.98	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,060.97040		1.06097		1,060.51320	1.06051	1,060.970	17.98	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.93030		9.93030		9.93830	9.93830		14.65	49,651.50	5	310.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	104,030.01800		1.04030	104,830.10180	1.04830	104,030.018	104,030.018	27.27	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	0.01800		0.00000	0.10180	0.00000	0.018	0.018	27.27	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	103,030.02500		1.03030	103,830.13400	1.03830	103,030.025	103,030.025	27.40	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	0.02500		0.00000	0.13400	0.00000	0.025	0.025	27.40	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	102,030.03440		1.02030	102,830.17540	1.02830	102,030.034	102,030.034	27.53	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	0.03440		0.00000	0.17540	0.00000	0.034	0.034	27.53	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	33,110.96010		0.33111	33,993.67820	0.33994	33,110.960	33,110.960	17.19	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	80.96010		0.00081	163.67820	0.00164	80.960	80.960	17.19	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	61.15980		0.00061	159.64990	0.00160	61.160	61.160	19.63	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	42,031.15980		0.42031	41,329.64990	0.41330	42,031.160	42,031.160	19.63	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.05600		10.05600		10.06230	10.06230		15.45	0.00	0	782.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	7,946.23890		0.07946	7,966.89060	0.07967	7,946.239	7,946.239	14.11	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	64,546.23890		0.64546	65,196.89060	0.65197	64,546.239	64,546.239	14.11	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	8,160.50150		0.08161	8,179.94690	0.08180	8,160.502	8,160.502	14.10	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	63,760.50150		0.63761	64,409.94690	0.64410	63,760.502	63,760.502	14.10	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	62,979.10110		0.62979	63,627.28830	0.63627	62,979.101	62,979.101	14.10	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	8,379.10110		0.08379	8,397.28830	0.08397	8,379.101	8,379.101	14.10	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	24,090.90770		0.24091	24,633.64340	0.24634	24,090.908	24,090.908	16.26	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	43,490.90770		0.43491	43,403.64340	0.43404	43,490.908	43,490.908	16.26	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	21,181.58410		0.21182	21,698.87000	0.21699	21,181.584	21,181.584	16.67	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Put	50,581.58410		0.50582	50,468.87000	0.50469	50,581.584	50,581.584	16.67	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Call	11,557.98670		0.11558	11,948.51870	0.11949	11,557.987	11,557.987	18.78	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Put	90,957.98670		0.90958	90,718.51870	0.90719	90,957.987	90,957.987	18.78	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.19590		10.19590		10.20110	10.20110		16.46	0.00	0	25.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	36,342.07340		0.36342	36,933.39040	0.36933	36,342.073	36,342.073	16.92	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	65,752.07340		0.65752	65,823.39040	0.65823	65,752.073	65,752.073	16.92	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	36,052.92040		0.36053	36,642.52440	0.36643	36,052.920	36,052.920	16.95	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Put	66,462.92040		0.66463	66,532.52440	0.66533	66,462.920	66,462.920	16.95	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Call	35,766.51530		0.35767	36,354.39860	0.36354	35,766.515	35,766.515	16.98	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.51	Put	67,176.51530		0.67177	67,244.39860	0.67244	67,176.515	67,176.515	16.98	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.32840		10.32840		10.33280	10.33280		0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.69	Put	36,160.00000		0.36160	35,720.00000	0.35720	36,160.000	36,160.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.70	Put	37,160.00000		0.37160	36,720.00000	0.36720	37,160.000	37,160.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Put	38,160.00000		0.38160	37,720.00000	0.37720	38,160.000	38,160.000	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.71	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.000	0.00	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future			15.75500		15.75500		15.72970	15.72970		15.45	25,995,750.00	1,650	34,700.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	1,015.08660		1.01509	990.04660	0.99005	1,015.087	1,015.087	23.68	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	0.08660		0.00009	0.34660	0.00035	0.087	0.087	23.68	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	1,005.08960		1.00509	980.06580	0.98007	1,005.090	1,005.090	23.52	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	0.08960		0.00009	0.36580	0.00037	0.090	0.090	23.52	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	995.09270		0.99509	970.08620	0.97009	995.093	995.093	23.36	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	0.09270		0.00009	0.38620	0.00039	0.093	0.093	23.36	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			15.94440		15.94440		15.91600	15.91600		14.70	20,185,610.40	1,266	6,348.00

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	14.89	Call	1,144.70950		1.14471		1,123.02290	1.12302	1,144.709	13.84	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	90.30950		0.09031		97.02290	0.09702	90.310	13.84	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	1,136.41210		1.13641		1,114.84910	1.11485	1,136.412	13.84	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	92.01210		0.09201		98.84910	0.09885	92.012	13.84	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	1,128.13940		1.12814		1,106.70320	1.10670	1,128.139	13.84	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	93.73940		0.09374		100.70320	0.10070	93.739	13.84	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			16.15610		16.15610		16.12520	16.12520		15.13	17,771,710.00	1,100	2,031.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	25.59490		0.02559		25.47550	0.02548	25.595	17.80	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	3,331.69490		3.33169		3,300.67550	3.30068	3,331.695	17.80	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	3,185.08630		3.18509		3,154.12870	3.15413	3,185.086	17.44	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	28.98630		0.02899		28.92870	0.02893	28.986	17.44	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	1,993.74480		1.99374		1,965.33880	1.96534	1,993.745	14.63	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	87.64480		0.08764		90.13880	0.09014	87.645	14.63	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	1,956.90870		1.95691		1,928.66220	1.92866	1,956.909	14.54	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	90.80870		0.09081		93.46220	0.09346	90.809	14.54	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	1,947.71860		1.94772		1,919.51090	1.91951	1,947.719	14.52	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	91.61860		0.09162		94.31090	0.09431	91.619	14.52	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	1,938.53580		1.93854		1,910.36940	1.91037	1,938.536	14.50	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	92.43580		0.09244		95.16940	0.09517	92.436	14.50	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	109.41840		0.10942		113.03960	0.11304	109.418	14.07	0.00	0	327.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	1,765.51840		1.76552		1,738.23960	1.73824	1,765.518	14.07	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			16.35720		16.35720		16.32430	16.32430		15.51	0.00	0	200.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,013.32850		1.01333		1,000.87190	1.00087	1,013.329	15.14	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	696.12850		0.69613		716.57190	0.71657	696.129	15.14	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,008.67620		1.00868		996.29460	0.99629	1,008.676	15.15	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	701.47620		0.70148		721.99460	0.72199	701.476	15.15	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,004.04410		1.00404		991.73740	0.99174	1,004.044	15.16	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	706.84410		0.70684		727.43740	0.72744	706.844	15.16	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			16.59020		16.59020		16.55440	16.55440		15.80	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Call	954.41900		0.95442		943.46560	0.94347	954.419	16.09	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.84	Put	1,204.21900		1.20422		1,229.06560	1.22907	1,204.219	16.09	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Call	1,210.71690		1.21072		1,235.62120	1.23562	1,210.717	16.10	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.85	Put	950.91690		0.95092		940.02120	0.94002	950.917	16.10	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Call	947.42920		0.94743		936.59100	0.93659	947.429	16.11	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.86	Put	1,217.22920		1.21723		1,242.19100	1.24219	1,217.229	16.11	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09997		0.09997		0.10025	0.10025		10.96	6,998.11	70	146.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	997.30000		0.09997		1,024.60000	0.01025	997.300	13.08	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	0.00000		0.00000		0.00000	0.00000	0.000	13.08	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	38.30690		0.00038		36.52030	0.00037	38.307	10.96	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	41.00690		0.00041		11.92030	0.00012	41.007	10.96	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	0.00380		0.00000		0.00980	0.00000	0.004	27.47	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,002.70380		0.01003		975.40980	0.00975	1,002.704	27.47	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10128		0.10128		0.10154	0.10154		16.84	2,025.64	20	14,300.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,147.50130		0.01148		1,172.30970	0.01172	1,147.501	15.31	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	19.30130		0.00019		18.30970	0.00018	19.301	15.31	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	405.38310		0.00405		420.80740	0.00421	405.383	16.84	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	277.18310		0.00277		266.80740	0.00267	277.183	16.84	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	126.79770		0.00127		133.69680	0.00134	126.798	20.40	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	998.59770		0.00999		979.69680	0.00980	998.598	20.40	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future			0.10277		0.10277		0.10302	0.10302		17.72	5,138.50	50	50.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Call	1,349.96950		0.01350		1,373.53620	0.01374	1,349.970	16.50	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.09	Put	72.96950		0.00073		71.63620	0.00072	72.969	16.50	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Call	660.21410		0.00660		679.06750	0.00679	660.214	17.72	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.10	Put	383.21410		0.00383		377.16750	0.00377	383.214	17.72	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Put	1,046.12620		0.01046		1,033.07010	0.01033	1,046.126	20.50	0.00	0	0.00
¥ / R	On 17/03/2014	Foreign Exchange Future	0.11	Call	323.12620		0.00323		334.97010	0.00335	323.126	20.50	0.00	0	0.00

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		13.17380	13.17380		13.23030	13.23030		13.36	34,950,091.40	2,653	42,095.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	1,873.80000	1.87380	1,930.30000	1.93030	1,873.800	23.14	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	23.14	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	1,673.80000	1.67380	1,730.30000	1.73030	1,673.800	24.98	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	0.00000	0.00000	0.00000	0.00000	0.000	24.98	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	1,623.80000	1.62380	1,680.30000	1.68030	1,623.800	25.44	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	0.00000	0.00000	0.00000	0.00000	0.000	25.44	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,183.80490	1.18380	1,240.31050	1.24031	1,183.805	27.19	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	0.00490	0.00000	0.01050	0.00001	0.005	27.19	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	1,173.80510	1.17381	1,230.31090	1.23031	1,173.805	27.03	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	0.00510	0.00001	0.01090	0.00001	0.005	27.03	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	1,163.80530	1.16381	1,220.31140	1.22031	1,163.805	26.87	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	0.00530	0.00001	0.01140	0.00001	0.005	26.87	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	1,123.80630	1.12381	1,180.31330	1.18031	1,123.806	26.22	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	0.00630	0.00001	0.01330	0.00001	0.006	26.22	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	1,073.80780	1.07381	1,130.31640	1.13032	1,073.808	25.41	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	0.00780	0.00001	0.01640	0.00002	0.008	25.41	0.00	0	30,800.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	0.01620	0.00002	0.03170	0.00003	0.016	22.99	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	923.81620	0.92382	980.33170	0.98033	923.816	22.99	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	823.82770	0.82383	880.35150	0.88035	823.828	21.37	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	0.02770	0.00003	0.05150	0.00005	0.028	21.37	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Call	623.89580	0.62390	680.45520	0.68046	623.896	18.13	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Put	0.09580	0.00010	0.15520	0.00016	0.096	18.13	0.00	0	46,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	3.24090	0.00324	2.81920	0.00282	3.241	15.92	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	327.04090	0.32704	383.11920	0.38312	327.041	15.92	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.95	Call	233.01070	0.23301	287.63380	0.28763	233.011	15.19	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.95	Put	9.21070	0.00921	7.33380	0.00733	9.211	15.19	0.00	0	61,705.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.10	Call	110.21690	0.11022	157.21560	0.15722	110.217	14.09	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.10	Put	36.41690	0.03642	26.91560	0.02692	36.417	14.09	0.00	0	36,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.50	Put	330.78150	0.33078	280.07970	0.28008	330.782	16.74	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.50	Call	4.58150	0.00458	10.37970	0.01038	4.581	16.74	0.00	0	61,705.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	0.42950	0.00043	1.31200	0.00131	0.430	20.13	0.00	0	19,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	626.62950	0.62663	571.01200	0.57101	626.629	20.13	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.00	Call	0.10060	0.00010	0.37230	0.00037	0.101	22.28	0.00	0	150.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.00	Put	826.30060	0.82630	770.07230	0.77007	826.301	22.28	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.09	Put	916.25460	0.91625	859.91700	0.85992	916.255	23.23	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.09	Call	0.05460	0.00005	0.21700	0.00022	0.055	23.23	0.00	0	42,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Put	1,326.20500	1.32620	1,269.72600	1.26973	1,326.205	27.56	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Call	0.00500	0.00001	0.02600	0.00003	0.005	27.56	0.00	0	7,900.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.34430	13.34430	13.39910	13.39910		14.77	15,372,633.60	1,152	51,295.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,151.06030	2.15106	2,206.41300	2.20641	2,151.060	16.77	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	6.76030	0.00676	7.31300	0.00731	6.760	16.77	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,909.87520	1.90988	1,965.63420	1.96563	1,909.875	15.54	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	8.57520	0.00858	9.53420	0.00953	8.575	15.54	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,860.32210	1.86032	1,916.18530	1.91619	1,860.322	15.29	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	9.02210	0.00902	10.08530	0.01009	9.022	15.29	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,810.79920	1.81080	1,866.77490	1.86677	1,810.799	15.04	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	9.49920	0.00950	10.67490	0.01067	9.499	15.04	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	918.81760	0.91882	969.20710	0.96921	918.818	13.36	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	74.51760	0.07452	70.10710	0.07011	74.518	13.36	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	839.81400	0.83981	887.95510	0.88796	839.814	13.48	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	95.51400	0.09551	88.85510	0.08886	95.514	13.48	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Call	729.15630	0.72916	772.59260	0.77259	729.156	13.70	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Put	134.85630	0.13486	123.49260	0.12349	134.856	13.70	0.00	0	800.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	511.79860	0.51180	547.34960	0.54735	511.799	14.32	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	267.49860	0.26750	248.24960	0.24825	267.499	14.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Call	459.75150		0.45975		492.90890	0.49291	459.752	14.50	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Put	315.45150		0.31545		293.80890	0.29381	315.452	14.50	0.00	0	7,500.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	193.45370		0.19345		211.72490	0.21172	193.454	16.42	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	849.15370		0.84915		812.62490	0.81262	849.154	16.42	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	51.21700		0.05122		59.36960	0.05937	51.217	19.92	0.00	0	7,500.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	2,056.91700		2.05692	2,010.26960	2,010.27	2,010.27	2,056.917	19.92	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.53480		13.53480		13.58860	13.58860		15.26	676,740.00	50	22,817.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	154.32960		0.15433		145.53090	0.14553	154.330	14.01	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,199.12960		1.19913		1,244.13090	1.24413	1,199.130	14.01	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,191.42110		1.19142		1,236.30900	1.23631	1,191.421	14.01	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	156.62110		0.15662		147.70900	0.14771	156.621	14.01	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,183.73710		1.18374		1,228.51090	1.22851	1,183.737	14.01	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	158.93710		0.15894		149.91090	0.14991	158.937	14.01	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,078.80860		1.07881		1,121.89680	1.12190	1,078.809	14.03	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	194.00860		0.19401		183.29680	0.18330	194.009	14.03	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.71650		13.71650		13.76970	13.76970		15.43	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	702.92720		0.70293		732.65340	0.73265	702.927	15.59	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	776.42720		0.77643		752.95340	0.75295	776.427	15.59	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	699.18720		0.69919		728.81350	0.72881	699.187	15.61	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	782.68720		0.78269		759.11350	0.75911	782.687	15.61	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	695.46860		0.69547		725.00000	0.72500	695.469	15.62	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	788.96860		0.78897		765.30000	0.76530	788.969	15.62	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			13.92700		13.92700		13.97950	13.97950		15.85	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	737.14840		0.73715		766.20200	0.76620	737.148	16.45	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	1,150.14840		1.15015		1,126.70200	1.12670	1,150.148	16.45	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	1,157.03460		1.15703		1,133.51600	1.13352	1,157.035	16.47	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	734.03460		0.73403		763.01600	0.76302	734.035	16.47	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	730.93640		0.73094		759.84560	0.75985	730.936	16.48	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	1,163.93640		1.16394		1,140.34560	1.14035	1,163.936	16.48	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.13380		14.13380		14.18790	14.18790		16.21	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,195.91720		1.19592		1,240.19470	1.24019	1,195.917	15.48	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	752.11720		0.75212		742.29470	0.74229	752.117	15.48	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,191.50630		1.19151		1,235.72110	1.23572	1,191.506	15.49	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	757.70630		0.75771		747.82110	0.74782	757.706	15.49	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,187.10830		1.18711		1,231.26640	1.23127	1,187.108	15.51	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	763.30830		0.76331		753.36640	0.75337	763.308	15.51	0.00	0	0.00
2025	On 07/11/2013	Bond Future			108.27267		108.27267		107.61748	107.61748			0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	2,717.33000		2.71733		3,372.52000	3.37252	2,717.330		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	2,727.33000		2.72733		3,382.52000	3.38252	2,727.330		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	2,737.33000		2.73733		3,392.52000	3.39252	2,737.330		0.00	0	0.00
2038	On 07/11/2013	Bond Future			104.96148		104.96148		104.95955	104.95955			0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	5,028.52000		5.02852		5,030.45000	5.03045	5,028.520		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Put	5,038.52000		5.03852		5,040.45000	5.04045	5,038.520		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	5,048.52000		5.04852		5,050.45000	5.05045	5,048.520		0.00	0	0.00
2050	On 07/11/2013	Bond Future			108.00768		108.00768		108.00536	108.00536			0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	1,982.32000		1.98232		1,984.64000	1.98464	1,982.320		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
2050	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	1,992.32000		1.99232	1,994.64000	1.99464	1,992.320			0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	2,002.32000		2.00232	2,004.64000	2.00464	2,002.320			0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL37	On 07/11/2013	Index Future			407.75900		407.75900	407.25100	407.25100				0.00	0	0.00
AL37	On 06/02/2014	Index Future			413.11100		413.11100	412.59500	412.59500				0.00	0	0.00
AL7T	On 07/11/2013	Index Future			481.74400		481.74400	480.80000	480.80000				0.00	0	1.00
AL7T	On 06/02/2014	Index Future			488.06600		488.06600	487.10900	487.10900				0.00	0	0.00
ALBI	On 07/11/2013	Index Future			433.37300		433.37300	433.22800	433.22800				0.00	0	769.00
ALBI	On 06/02/2014	Index Future			439.06100		439.06100	438.91400	438.91400				0.00	0	73.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.17710		9.17710	9.21780	9.21780			11.56	13,627,993.50	1,485	8,916.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	677.10000		0.67710	717.80000	0.71780	677.100	15.32	15.32	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	0.00000		0.00000	0.00000	0.00000	0.000	15.32	15.32	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	0.14280		0.00014	0.15530	0.00016	0.143	17.08	17.08	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	377.24280		0.37724	417.95530	0.41796	377.243	17.08	17.08	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	287.70970		0.28771	328.36650	0.32837	287.710	15.84	15.84	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	0.60970		0.00061	0.56650	0.00057	0.610	15.84	15.84	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	277.81570		0.27782	318.45410	0.31845	277.816	15.70	15.70	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	0.71570		0.00072	0.65410	0.00065	0.716	15.70	15.70	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	267.93990		0.26794	308.55520	0.30856	267.940	15.56	15.56	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	0.83990		0.00084	0.75520	0.00076	0.840	15.56	15.56	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	6.92920		0.00693	19.72690	0.01973	6.929	12.93	12.93	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	129.82920		0.12983	101.92690	0.10193	129.829	12.93	12.93	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	0.00570		0.00001	0.01410	0.00001	0.006	33.76	33.76	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,122.90570		1.12291	1,082.21410	1.08221	1,122.906	33.76	33.76	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.24100		9.24100	9.28120	9.28120			11.82	10,257,510.00	1,110	8,137.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	954.08420		0.95408	993.08180	0.99308	954.084	13.32	13.32	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	13.08420		0.01308	11.88180	0.01188	13.084	13.32	13.32	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	673.02210		0.67302	710.51880	0.71052	673.022	12.23	12.23	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	32.02210		0.03202	29.31880	0.02932	32.022	12.23	12.23	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	191.81480		0.19181	211.52650	0.21153	191.815	11.92	11.92	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	250.81480		0.25081	230.32650	0.23033	250.815	11.92	11.92	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	134.76920		0.13477	150.18970	0.15019	134.769	12.23	12.23	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	353.76920		0.35377	328.98970	0.32899	353.769	12.23	12.23	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	131.73880		0.13174	146.90950	0.14691	131.739	12.25	12.25	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	360.73880		0.36074	335.70950	0.33571	360.739	12.25	12.25	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	128.76870		0.12877	143.69030	0.14369	128.769	12.27	12.27	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	367.76870		0.36777	342.49030	0.34249	367.769	12.27	12.27	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	97.40790		0.09741	109.54670	0.10955	97.408	12.50	12.50	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	456.40790		0.45641	428.34670	0.42835	456.408	12.50	12.50	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	13.20170		0.01320	14.55000	0.01455	13.202	13.16	13.16	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,072.20170		1.07220	1,033.35000	1.03335	1,072.202	13.16	13.16	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	9.01270		0.00901	9.90330	0.00990	9.013	14.79	14.79	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,368.01270		1.36801	1,328.70330	1.32870	1,368.013	14.79	14.79	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.31320		9.31320	9.35300	9.35300			11.99	3,492,450.00	375	3,916.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	246.30720		0.24631	263.94280	0.26394	246.307	12.26	12.26	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	423.10720		0.42311	400.94280	0.40094	423.107	12.26	12.26	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	242.71190		0.24271	260.17910	0.26018	242.712	12.27	12.27	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	429.51190		0.42951	407.17910	0.40718	429.512	12.27	12.27	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	435.96130		0.43596	413.45850	0.41346	435.961	12.28	12.28	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
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	239.16130		0.23916		256.45850	0.25646	239.161	12.28	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.38240		9.38240		9.42180	9.42180		12.19	0.00	0	50.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	218.76150		0.21876		232.25260	0.23225	218.762	12.80	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	726.36150		0.72636		700.45260	0.70045	726.361	12.80	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	216.25300		0.21625		229.62200	0.22962	216.253	12.82	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	733.85300		0.73385		707.82200	0.70782	733.853	12.82	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	213.76950		0.21377		227.02030	0.22702	213.770	12.83	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	741.36950		0.74137		715.22030	0.71522	741.369	12.83	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.46430		9.46430		9.50400	9.50400		12.33	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	434.94990		0.43495		454.86850	0.45487	434.950	12.42	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	510.64990		0.51065		490.86850	0.49087	510.650	12.42	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	516.57370		0.51657		496.68800	0.49669	516.574	12.43	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	430.87370		0.43087		450.68800	0.45069	430.874	12.43	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	426.82680		0.42683		446.53710	0.44654	426.827	12.44	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	522.52680		0.52253		502.53710	0.50254	522.527	12.44	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.60770		9.60770		9.63270	9.63270		9.26	480,385.00	50	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	517.71320		0.51771		542.72110	0.54272	517.713	17.97	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	0.01320		0.00001		0.02110	0.00002	0.013	17.97	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	507.71350		0.50771		532.72170	0.53272	507.713	17.67	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	0.01350		0.00001		0.02170	0.00002	0.014	17.67	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	497.71540		0.49772		522.72240	0.52272	497.715	17.50	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	0.01540		0.00002		0.02240	0.00002	0.015	17.50	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.70850		9.70850		9.73230	9.73230		14.02	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	187.18260		0.18718		198.98780	0.19899	187.183	14.73	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	418.68260		0.41868		406.68780	0.40669	418.683	14.73	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	184.15830		0.18416		195.86280	0.19586	184.158	14.76	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	425.65830		0.42566		413.56280	0.41356	425.658	14.76	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	181.17850		0.18118		192.78290	0.19278	181.178	14.79	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	432.67850		0.43268		420.48290	0.42048	432.678	14.79	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.82130		9.82130		9.84390	9.84390		14.29	491,065.00	50	50.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	353.49170		0.35349		365.63290	0.36563	353.492	14.62	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	472.19170		0.47219		461.73290	0.46173	472.192	14.62	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	478.53220		0.47853		468.00680	0.46801	478.532	14.64	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	349.83220		0.34983		361.90680	0.36191	349.832	14.64	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	346.21240		0.34621		358.22070	0.35822	346.212	14.67	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	484.91240		0.48491		474.32070	0.47432	484.912	14.67	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			55.27800		55.27800		-59.38190	-59.38190			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			397.67400		397.67400		400.30600	400.30600			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			410.04990		410.04990		416.44850	416.44850			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			182.00540		182.00540		209.04980	209.04980			0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			26.97300		26.97300		36.90880	36.90880			0.00	0	5,000.00
CF CANDO CAEN	On 16/09/2013	Can-Do Future			0.00640		0.00640		0.07100	0.07100			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

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 CAEU	On 25/09/2013	Can-Do Future			6.68840		6.68840		7.86500	7.86500			0.00	0	30,000.00
CF CANDO CAEV	On 23/09/2013	Can-Do Future			0.00000		0.00000		0.00000	0.00000			0.00	0	0.00
CF CANDO CAEW	On 25/09/2013	Can-Do Future			39.58070		39.58070		56.94600	56.94600			0.00	0	50.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			82.26650		82.26650		84.10460	84.10460			0.00	0	5,000.00
CF CANDO CAEY	On 23/09/2013	Can-Do Future			10.97420		10.97420		12.76530	12.76530			0.00	0	12,000.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.64180		10.64180		10.70380	10.70380		14.56	798,135.00	75	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	801.85070		0.80185		863.86890	0.86387	801.851	27.19	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	0.05070		0.00005		0.06890	0.00007	0.051	27.19	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	791.85290		0.79185		853.87390	0.85387	791.853	26.96	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	0.05290		0.00005		0.07390	0.00007	0.053	26.96	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	781.85530		0.78186		843.87930	0.84388	781.855	26.72	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	0.05530		0.00006		0.07930	0.00008	0.055	26.72	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.78350		10.78350		10.84420	10.84420		15.30	0.00	0	75.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	325.08420		0.32508		355.96660	0.35597	325.084	15.28	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	331.58420		0.33158		301.76660	0.30177	331.584	15.28	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	320.68280		0.32068		351.30840	0.35131	320.683	15.30	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	337.18280		0.33718		307.10840	0.30711	337.183	15.30	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	316.55100		0.31655		346.69960	0.34670	316.551	15.33	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	343.05100		0.34305		312.49960	0.31250	343.051	15.33	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			10.94370		10.94370		11.00390	11.00390		15.83	820,777.50	75	75.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	369.77650		0.36978		392.88000	0.39288	369.777	16.63	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	716.07650		0.71608		678.98000	0.67898	716.076	16.63	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	366.76890		0.36677		389.73890	0.38974	366.769	16.66	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	723.06890		0.72307		685.83890	0.68584	723.069	16.66	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	363.78720		0.36379		386.62470	0.38662	363.787	16.68	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	730.08720		0.73009		692.72470	0.69272	730.087	16.68	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.62470		1.62470		1.62670	1.62670		16.19	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,347.00290		0.13470		1,367.00580	0.13670	1,347.003	24.10	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	0.00290		0.00000		0.00580	0.00000	0.003	24.10	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,247.01410		0.12470		1,267.02420	0.12670	1,247.014	24.54	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	0.01410		0.00000		0.02420	0.00000	0.014	24.54	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,147.02180		0.11470		1,167.04640	0.11670	1,147.022	23.28	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	0.02180		0.00000		0.04640	0.00000	0.022	23.28	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.63950		1.63950		1.64140	1.64140		15.44	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	455.08210		0.04551		468.25290	0.04683	455.082	15.44	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	560.08210		0.05601		554.25290	0.05543	560.082	15.44	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	417.90920		0.04179		430.55760	0.04306	417.909	15.64	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	622.90920		0.06229		616.55760	0.06166	622.909	15.64	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	383.63990		0.03836		395.76340	0.03958	383.640	15.84	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	688.63990		0.06886		681.76340	0.06818	688.640	15.84	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.65410		1.65410		1.65580	1.65580		15.38	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	590.57350		0.05906		602.40650	0.06024	590.573	15.94	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	949.57350		0.09496		944.40650	0.09444	949.574	15.94	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	1,016.80430		0.10168		1,011.26540	0.10113	1,016.804	16.08	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	557.80430		0.05578		569.26540	0.05693	557.804	16.08	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	526.87370		0.05269		537.96960	0.05380	526.874	16.22	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	1,085.87370		0.10859		1,079.96960	0.10800	1,085.874	16.22	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			109.39617		109.39617		109.39379	109.39379			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	593.83000	0.59383	596.21000	0.59621	593.830		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	603.83000	0.60383	606.21000	0.60621	603.830		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	613.83000	0.61383	616.21000	0.61621	613.830		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.49726	83.48993	9.48320	83.59731			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	8,274.31000	8.27431	8,166.93000	8.16693	8,274.310		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	8,186.03000	8.18603	8,078.65000	8.07865	8,186.030		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	8,097.88000	8.09788	7,990.50000	7.99050	8,097.880		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.61323	84.58555	9.59870	84.69434			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	550.62000	0.55062	441.83000	0.44183	550.620		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	475.09000	0.47509	366.30000	0.36630	475.090		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	399.67000	0.39967	290.88000	0.29088	399.670		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			432.66500	432.66500	432.50900	432.50900			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	133,250.00000	13.32500	134,810.00000	13.48100	133,250.000		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	133,350.00000	13.33500	134,910.00000	13.49100	133,350.000		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	133,450.00000	13.34500	135,010.00000	13.50100	133,450.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			438.34300	438.34300	438.18400	438.18400			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	16,470.00000	1.64700	18,060.00000	1.80600	16,470.000		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	16,570.00000	1.65700	18,160.00000	1.81600	16,570.000		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	16,670.00000	1.66700	18,260.00000	1.82600	16,670.000		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			194.04700	194.04700	193.57400	193.57400			0.00	0	1,136.00
IGOV	On 06/02/2014	Index Future			196.61700	196.61700	196.13800	196.13800			0.00	0	174.00
ILBI	On 07/11/2013	Index Future			524.00800	524.00800	521.52100	521.52100			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ILBI	On 06/02/2014	Index Future			531.08500		531.08500		528.56500	528.56500			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
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			5.29000		94.71000		5.26000	94.74000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.32000		94.68000		5.29000	94.71000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.49000		94.51000		5.44000	94.56000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.55000		94.45000		5.52000	94.48000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.93000		94.07000		5.91000	94.09000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.20000		93.80000		6.21000	93.79000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.51000		93.49000		6.52000	93.48000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.83000		93.17000		6.83000	93.17000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.14000		92.86000		7.14000	92.86000			0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			8.07620		8.07620		8.09130	8.09130		14.57	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	486.29400		0.48629	501.54420	0.50154	486.294	23.69		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	0.09400		0.00009	0.24420	0.00024	0.094	23.69		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	476.30300		0.47630	491.57310	0.49157	476.303	23.43		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	0.10300		0.00010	0.27310	0.00027	0.103	23.43		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	466.31300		0.46631	481.60550	0.48161	466.313	23.17		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	0.11300		0.00011	0.30550	0.00031	0.113	23.17		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.14770		8.14770		8.15920	8.15920		10.33	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	171.42750		0.17143	178.31730	0.17832	171.428	10.33		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	163.72750		0.16373	159.11730	0.15912	163.728	10.33		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	166.50000		0.16650	173.27400	0.17327	166.500	10.33		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	168.80000		0.16880	164.07400	0.16407	168.800	10.33		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	162.35180		0.16235	169.03230	0.16903	162.352	10.37		0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	174.65180		0.17465	169.83230	0.16983	174.652	10.37		0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.20480		8.20480		8.21530	8.21530		12.47	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	322.16980		0.32217	329.14890	0.32915	322.170	12.44		0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	257.36980		0.25737	253.84890	0.25385	257.370	12.44		0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	262.33280		0.26233	258.75910	0.25876	262.333	12.44		0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	317.13280		0.31713	324.05910	0.32406	317.133	12.44		0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	312.15370		0.31215	319.02710	0.31903	312.154	12.45		0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	267.35370		0.26735	263.72710	0.26373	267.354	12.45		0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future			10.00400		10.00400	0.09996	9.97950	9.97950		10.98	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Call	259.59560		0.02596	0.09996	56.81570	0.00568	259.596	11.45		0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Put	619.59560		0.06196	0.09996	661.81570	0.06618	619.596	11.45		0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Call	228.94960		0.02289	0.09996	45.90840	0.00459	228.950	11.57		0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Put	688.94960		0.06889	0.09996	750.90840	0.07509	688.950	11.57		0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Call	201.42990		0.02014	0.09996	37.17730	0.00372	201.430	11.68		0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Put	761.42990		0.07614	0.09996	842.17730	0.08422	761.430	11.68		0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future			9.99970		9.99970	0.09996	9.97530	9.97530		16.73	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Call	5,274.98600		0.52750	0.09996	5,122.04660	0.51220	5,274.986	17.91		0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Put	2,177.98600		0.21780	0.09996	2,269.04660	0.22690	2,177.986	17.91		0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Call	5,206.06280		0.52061	0.09996	5,054.07780	0.50541	5,206.063	17.87		0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Put	2,209.06280		0.22091	0.09996	2,301.07780	0.23011	2,209.063	17.87		0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Call	5,137.51930		0.51375	0.09996	4,986.49500	0.49865	5,137.519	17.84		0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Put	2,240.51930		0.22405	0.09996	2,333.49500	0.23335	2,240.519	17.84		0	0.00
R023	On 07/11/2013	Bond Future			7.84345		100.93612		7.88037	100.69682			0.00	0	11,802.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00

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 07/11/2013	Bond Future	6.49	Put	9,306.01000		9.30601		9,545.31000	9.54531	9,306.010		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	9,233.28000		9.23328		9,472.58000	9.47258	9,233.280		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	9,160.60000		9.16060		9,399.90000	9.39990	9,160.600		0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.94537		102.26076		7.98383	102.01821			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Call	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	668.45000		0.66845		911.00000	0.91100	668.450		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	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	604.77000		0.60477		847.32000	0.84732	604.770		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	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	541.13000		0.54113		783.68000	0.78368	541.130		0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.13030		114.78073		6.13170	114.77813		3.06	0.00	0	30,785.00
R157	On 07/11/2013	Bond Future	5.59	Call	176.09000		0.17609		179.17000	0.17917	176.090	3.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,187.18000		1.18718		1,192.86000	1.19286	1,187.180	3.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	180.49000		0.18049		183.60000	0.18360	180.490	3.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,172.76000		1.17276		1,178.47000	1.17847	1,172.760	3.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	184.98000		0.18498		188.11000	0.18811	184.980	3.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,158.43000		1.15843		1,164.16000	1.16416	1,158.430	3.01	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.28588		116.28704		6.28757	116.28434		2.90	0.00	0	280.00
R157	On 06/02/2014	Bond Future	5.64	Call	415.51000		0.41551		417.19000	0.41719	415.510	2.83	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,455.22000		1.45522		1,459.60000	1.45960	1,455.220	2.83	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	420.76000		0.42076		422.44000	0.42244	420.760	2.83	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,444.27000		1.44427		1,448.65000	1.44865	1,444.270	2.83	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	426.05000		0.42605		427.73000	0.42773	426.050	2.83	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,433.37000		1.43337		1,437.75000	1.43775	1,433.370	2.83	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.43821		111.06829		6.43877	111.06753		2.60	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	304.70000		0.30470		305.99000	0.30599	304.700	2.54	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,003.97000		2.00397		2,006.02000	2.00602	2,003.970	2.54	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,993.33000		1.99333		1,995.38000	1.99538	1,993.330	2.54	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	307.82000		0.30782		309.11000	0.30911	307.820	2.54	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	310.97000		0.31097		312.27000	0.31227	310.970	2.54	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,982.72000		1.98272		1,984.78000	1.98478	1,982.720	2.54	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.63183		112.61022		6.63415	112.60768		2.34	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	1,051.58000		1.05158		1,051.76000	1.05176	1,051.580	2.33	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	933.30000		0.93330		936.02000	0.93602	933.300	2.33	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	1,057.63000		1.05763		1,057.81000	1.05781	1,057.630	2.33	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	928.43000		0.92843		931.15000	0.93115	928.430	2.33	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	1,063.28000		1.06328		1,063.45000	1.06345	1,063.280	2.33	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	923.16000		0.92316		925.87000	0.92587	923.160	2.33	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			8.19672		122.40841		8.18754	122.49055		15.35	47,739,279.90	390	58,331.00
R186	On 07/11/2013	Bond Future	6.50	Call	39.07000		0.03907		43.03000	0.04303	39.070	15.04	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	16,676.15000		16.67615		16,597.97000	16.59797	16,676.150	15.04	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	93.95000		0.09395		101.85000	0.10185	93.950	15.04	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	14,084.62000		14.08462		14,010.38000	14.01038	14,084.620	15.04	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	2,099.21000		2.09921		2,159.04000	2.15904	2,099.210	15.20	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	3,876.90000		3.87690		3,854.59000	3.85459	3,876.900	15.20	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,155.84000		3.15584		3,139.78000	3.13978	3,155.840	15.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	2,647.08000		2.64708		2,713.16000	2.71316	2,647.080	15.24	0.00	0	0.00

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	8.15	Call	2,689.26000		2.68926		2,755.76000	2.75576	2,689.260	15.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,108.10000		3.10810		3,092.46000	3.09246	3,108.100	15.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	2,731.84000		2.73184		2,798.75000	2.79875	2,731.840	15.25	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,060.86000		3.06086		3,045.63000	3.04563	3,060.860	15.25	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	2,657.26000		2.65726		2,645.55000	2.64555	2,657.260	15.27	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.25	Call	3,132.38000		3.13238		3,202.81000	3.20281	3,132.380	15.27	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Call	4,406.85000		4.40685		4,485.09000	4.48509	4,406.850	15.35	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	1,737.81000		1.73781		1,733.91000	1.73391	1,737.810	15.35	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.75	Call	5,893.86000		5.89386		5,976.90000	5.97690	5,893.860	15.47	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,088.02000		1.08802		1,088.92000	1.08892	1,088.020	15.47	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	7,538.61000		7.53861		7,623.91000	7.62391	7,538.610	15.60	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	651.40000		0.65140		654.56000	0.65456	651.400	15.60	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.29342	118.72540		8.28392	118.80849			15.58	0.00	0	104.00
R186	On 06/02/2014	Bond Future	7.74	Call	2,618.14000		2.61814		2,662.37000	2.66237	2,618.140	15.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	7,599.51000		7.59951		7,560.65000	7.56065	7,599.510	15.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	2,648.60000		2.64860		2,693.13000	2.69313	2,648.600	15.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	7,537.37000		7.53737		7,498.81000	7.49881	7,537.370	15.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	2,679.30000		2.67930		2,724.11000	2.72411	2,679.300	15.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	7,475.56000		7.47556		7,437.28000	7.43728	7,475.560	15.36	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.38800	120.34958		8.37789	120.43604			15.17	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,871.57000		1.87157		1,901.34000	1.90134	1,871.570	14.90	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	13,745.50000		13.74550		13,688.81000	13.68881	13,745.500	14.90	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,891.15000		1.89115		1,921.12000	1.92112	1,891.150	14.90	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	13,667.34000		13.66734		13,610.85000	13.61085	13,667.340	14.90	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	13,589.43000		13.58943		13,533.15000	13.53315	13,589.430	14.90	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,910.87000		1.91087		1,941.05000	1.94105	1,910.870	14.90	0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.48317	116.72863		8.47291	116.81442			15.11	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	5,874.37000		5.87437		5,926.53000	5.92653	5,874.370	14.99	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	7,504.67000		7.50467		7,471.04000	7.47104	7,504.670	14.99	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	5,912.23000		5.91223		5,964.56000	5.96456	5,912.230	14.99	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	7,457.35000		7.45735		7,423.89000	7.42389	7,457.350	14.99	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	5,950.21000		5.95021		6,002.73000	6.00273	5,950.210	14.99	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	7,410.23000		7.41023		7,376.96000	7.37696	7,410.230	14.99	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			275.83788	275.83788		274.71528	274.71528				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	4,152.12000	4.15212		5,274.72000	5.27472		4,152.120		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	4,162.12000	4.16212		5,284.72000	5.28472		4,162.120		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	4,172.12000	4.17212		5,294.72000	5.29472		4,172.120		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			5.19888	107.20439		5.19299	107.21083			1.92	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	138.80000	0.13880		143.07000	0.14307		138.800	1.88	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	587.19000	0.58719		585.02000	0.58502		587.190	1.88	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	142.08000	0.14208		146.40000	0.14640		142.080	1.88	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	579.47000	0.57947		577.35000	0.57735		579.470	1.88	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	145.41000	0.14541		149.79000	0.14979		145.410	1.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R201	On 07/11/2013	Bond Future	4.81	Put	571.80000		0.57180		569.74000	0.56974	571.800	1.89	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.16940		104.20340		5.16178	104.20988		1.61	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	453.83000		0.45383		458.68000	0.45868	453.830	1.61	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	393.87000		0.39387		392.24000	0.39224	393.870	1.61	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	458.26000		0.45826		463.14000	0.46314	458.260	1.61	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	389.81000		0.38981		388.21000	0.38821	389.810	1.61	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	462.99000		0.46299		467.88000	0.46788	462.990	1.61	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	386.05000		0.38605		384.46000	0.38446	386.050	1.61	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.02460		105.62892		5.01070	105.63733		1.29	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	350.92000		0.35092		355.52000	0.35552	350.920	1.27	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	523.19000		0.52319		519.38000	0.51938	523.190	1.27	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	519.77000		0.51977		515.98000	0.51598	519.770	1.27	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	353.56000		0.35356		358.18000	0.35818	353.560	1.27	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	356.21000		0.35621		360.86000	0.36086	356.210	1.27	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	516.36000		0.51636		512.60000	0.51260	516.360	1.27	0.00	0	0.00
R201	On 07/08/2014	Bond Future			4.58416		102.68555		4.56519	102.69242		0.90	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	499.65000		0.49965		504.40000	0.50440	499.650	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	244.36000		0.24436		242.24000	0.24224	244.360	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	501.86000		0.50186		506.62000	0.50662	501.860	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	242.96000		0.24296		240.85000	0.24085	242.960	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	504.06000		0.50406		508.83000	0.50883	504.060	0.92	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	241.56000		0.24156		239.46000	0.23946	241.560	0.92	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			202.60175		202.60175		202.59817	202.59817			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	6,388.25000		6.38825		6,391.83000	6.39183	6,388.250		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	6,398.25000		6.39825		6,401.83000	6.40183	6,398.250		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	6,408.25000		6.40825		6,411.83000	6.41183	6,408.250		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.94495		105.63982		6.95680	105.59942		5.60	0.00	0	19,611.00
R203	On 07/11/2013	Bond Future	5.71	Call	26.20000		0.02620		26.37000	0.02637	26.200	5.47	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	4,343.58000		4.34358		4,384.15000	4.38415	4,343.580	5.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	73.56000		0.07356		73.42000	0.07342	73.560	5.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	3,393.17000		3.39317		3,433.43000	3.43343	3,393.170	5.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	76.12000		0.07612		75.95000	0.07595	76.120	5.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	3,360.30000		3.36030		3,400.53000	3.40053	3,360.300	5.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	78.75000		0.07875		78.55000	0.07855	78.750	5.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	3,327.52000		3.32752		3,367.72000	3.36772	3,327.520	5.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,410.30000		103.41030		103,369.90000	103.36990	103,410.300	5.79	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	5.79	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.08319		107.02616		7.09603	106.98519		5.18	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	258.23000		0.25823		254.90000	0.25490	258.230	5.06	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,953.30000		3.95330		3,990.94000	3.99094	3,953.300	5.06	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	360.43000		0.36043		355.76000	0.35576	360.430	5.06	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,424.80000		3.42480		3,461.10000	3.46110	3,424.800	5.06	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	366.57000		0.36657		361.82000	0.36182	366.570	5.06	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,397.87000		3.39787		3,434.09000	3.43409	3,397.870	5.06	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	372.80000		0.37280		367.97000	0.36797	372.800	5.06	0.00	0	0.00

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 06/02/2014	Bond Future	6.16	Put	3,371.04000		3.37104		3,407.18000	3.40718	3,371.040	5.06	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.21561		104.32868		7.22894	104.28900		5.10	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	320.43000		0.32043		316.55000	0.31655	320.430	4.98	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,832.26000		4.83226		4,868.06000	4.86806	4,832.260	4.98	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	324.88000		0.32488		320.95000	0.32095	324.880	4.98	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,805.33000		4.80533		4,841.08000	4.84108	4,805.330	4.98	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	329.39000		0.32939		325.41000	0.32541	329.390	4.98	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,778.46000		4.77846		4,814.16000	4.81416	4,778.460	4.98	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,989.44000		1.98944		1,970.89000	1.97089	1,989.440	5.09	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,442.18000		1.44218		1,463.31000	1.46331	1,442.180	5.09	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.35884		105.77675		7.37400	105.73486		4.87	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,845.97000		1.84597		1,828.31000	1.82831	1,845.970	4.85	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	2,036.44000		2.03644		2,060.67000	2.06067	2,036.440	4.85	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,859.56000		1.85956		1,841.82000	1.84182	1,859.560	4.85	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	2,022.33000		2.02233		2,046.48000	2.04648	2,022.330	4.85	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,873.21000		1.87321		1,855.37000	1.85537	1,873.210	4.85	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	2,008.30000		2.00830		2,032.35000	2.03235	2,008.300	4.85	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			9.04567		97.12010		9.03141	97.25187			0.00	0	1,650.00
R2037	On 07/11/2013	Bond Future	9.41	Call	3,268.93000		3.26893		3,400.70000	3.40070	3,268.930		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.41	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Call	3,356.07000		3.35607		3,487.84000	3.48784	3,356.070		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Call	3,443.07000		3.44307		3,574.84000	3.57484	3,443.070		0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.14129		94.13786		9.12658	94.27136			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Call	2,036.85000		2.03685		2,170.35000	2.17035	2,036.850		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	2,124.28000		2.12428		2,257.78000	2.25778	2,124.280		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	2,211.57000		2.21157		2,345.07000	2.34507	2,211.570		0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.23613		95.42602		9.22078	95.56292			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	1,180.32000		1.18032		1,317.22000	1.31722	1,180.320		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	1,267.52000		1.26752		1,404.42000	1.40442	1,267.520		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	1,354.58000		1.35458		1,491.48000	1.49148	1,354.580		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.15505		106.69759		7.19255	106.53618		7.50	0.00	0	29,247.00
R204	On 07/11/2013	Bond Future	6.29	Call	162.32000		0.16232		150.02000	0.15002	162.320	7.34	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	3,972.70000		3.97270		4,121.81000	4.12181	3,972.700	7.34	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	167.33000		0.16733		154.68000	0.15468	167.330	7.34	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	3,932.69000		3.93269		4,081.45000	4.08145	3,932.690	7.34	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	172.46000		0.17246		159.46000	0.15946	172.460	7.34	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	3,892.82000		3.89282		4,041.23000	4.04123	3,892.820	7.34	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	929.98000		0.92998		874.62000	0.87462	929.980	7.46	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,600.63000		1.60063		1,706.68000	1.70668	1,600.630	7.46	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.27085		104.06780		7.31074	103.90420		7.38	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	618.88000		0.61888		587.01000	0.58701	618.880	7.22	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,314.06000		4.31406		4,445.79000	4.44579	4,314.060	7.22	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	628.17000		0.62817		595.91000	0.59591	628.170	7.22	0.00	0	0.00

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 06/02/2014	Bond Future	6.40	Put	4,280.50000		4.28050		4,411.84000	4.41184	4,280.500	7.22	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	637.57000		0.63757		604.91000	0.60491	637.570	7.22	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,247.07000		4.24707		4,378.01000	4.37801	4,247.070	7.22	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.38614		105.49141		7.42820	105.32742		7.16	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	627.82000		0.62782		599.82000	0.59982	627.820	7.01	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,050.28000		6.05028		6,186.27000	6.18627	6,050.280	7.01	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	635.34000		0.63534		607.06000	0.60706	635.340	7.01	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,016.25000		6.01625		6,151.96000	6.15196	6,016.250	7.01	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	642.92000		0.64292		614.36000	0.61436	642.920	7.01	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,982.29000		5.98229		6,117.72000	6.11772	5,982.290	7.01	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.50743		102.92403		7.55284	102.75613		7.12	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,635.48000		2.63548		2,556.70000	2.55670	2,635.480	7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	2,885.43000		2.88543		2,974.55000	2.97455	2,885.430	7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,653.82000		2.65382		2,574.68000	2.57468	2,653.820	7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,866.66000		2.86666		2,955.42000	2.95542	2,866.660	7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,672.24000		2.67224		2,592.74000	2.59274	2,672.240	7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,847.98000		2.84798		2,936.38000	2.93638	2,847.980	7.08	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			7.47852		101.23531		7.51579	101.05504		9.66	0.00	0	27,295.00
R207	On 07/11/2013	Bond Future	6.69	Call	295.93000		0.29593		276.64000	0.27664	295.930	9.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	4,205.96000		4.20596		4,366.94000	4.36694	4,205.960	9.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	303.45000		0.30345		283.70000	0.28370	303.450	9.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	4,162.72000		4.16272		4,323.24000	4.32324	4,162.720	9.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	311.11000		0.31111		290.91000	0.29091	311.110	9.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	4,119.66000		4.11966		4,279.73000	4.27973	4,119.660	9.45	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.59190		98.92472		7.63118	98.74203		9.46	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	751.87000		0.75187		716.63000	0.71663	751.870	9.26	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,308.88000		5.30888		5,456.33000	5.45633	5,308.880	9.26	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	762.37000		0.76237		726.72000	0.72672	762.370	9.26	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,270.18000		5.27018		5,417.22000	5.41722	5,270.180	9.26	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	772.99000		0.77299		736.93000	0.73693	772.990	9.26	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,231.64000		5.23164		5,378.27000	5.37827	5,231.640	9.26	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.70717		100.27810		7.74824	100.09467		9.33	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	735.20000		0.73520		705.53000	0.70553	735.200	9.16	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,815.23000		7.81523		7,968.99000	7.96899	7,815.230	9.16	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	743.42000		0.74342		713.47000	0.71347	743.420	9.16	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,774.79000		7.77479		7,928.27000	7.92827	7,774.790	9.16	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	751.72000		0.75172		721.49000	0.72149	751.720	9.16	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,734.45000		7.73445		7,887.65000	7.88765	7,734.450	9.16	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.82754		98.02946		7.87135	97.84193		9.35	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	3,169.30000		3.16930		3,083.39000	3.08339	3,169.300	9.30	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	3,760.92000		3.76092		3,862.54000	3.86254	3,760.920	9.30	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	3,189.74000		3.18974		3,103.45000	3.10345	3,189.740	9.30	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	3,738.20000		3.73820		3,839.44000	3.83944	3,738.200	9.30	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	3,210.25000		3.21025		3,123.59000	3.12359	3,210.250	9.30	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	3,715.57000		3.71557		3,816.44000	3.81644	3,715.570	9.30	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.59953		96.05310		7.63145	95.88066		10.89	0.00	0	14,354.00
R208	On 07/11/2013	Bond Future	6.79	Call	275.67000		0.27567		260.18000	0.26018	275.670	10.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	4,780.58000		4.78058		4,937.53000	4.93753	4,780.580	10.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	283.35000		0.28335		267.45000	0.26745	283.350	10.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	4,731.03000		4.73103		4,887.57000	4.88757	4,731.030	10.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	291.20000		0.29120		274.89000	0.27489	291.200	10.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	4,681.70000		4.68170		4,837.83000	4.83783	4,681.700	10.67	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,359.63000		1.35963		1,296.96000	1.29696	1,359.630	10.83	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,899.80000		1.89980		2,009.57000	2.00957	1,899.800	10.83	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.70367		97.31364		7.73708	97.13886		10.58	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	792.62000		0.79262		760.79000	0.76079	792.620	10.37	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	6,008.87000		6.00887		6,151.82000	6.15182	6,008.870	10.37	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	804.07000		0.80407		771.84000	0.77184	804.070	10.37	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,964.41000		5.96441		6,106.96000	6.10696	5,964.410	10.37	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	815.64000		0.81564		783.02000	0.78302	815.640	10.37	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,920.11000		5.92011		6,062.27000	6.06227	5,920.110	10.37	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.80439		95.24794		7.83905	95.07245		10.45	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	701.87000		0.70187		676.21000	0.67621	701.870	10.25	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,775.58000		8.77558		8,925.41000	8.92541	8,775.580	10.25	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	710.45000		0.71045		684.53000	0.68453	710.450	10.25	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,728.15000		8.72815		8,877.72000	8.87772	8,728.150	10.25	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,680.82000		8.68082		8,830.12000	8.83012	8,680.820	10.25	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	719.11000		0.71911		692.92000	0.69292	719.110	10.25	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.90777		96.56997		7.94442	96.39054		9.92	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	3,319.37000		3.31937		3,237.08000	3.23708	3,319.370	9.84	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	3,898.80000		3.89880		3,995.94000	3.99594	3,898.800	9.84	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	3,342.66000		3.34266		3,259.98000	3.25998	3,342.660	9.84	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	3,872.72000		3.87272		3,969.47000	3.96947	3,872.720	9.84	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	3,366.04000		3.36604		3,282.97000	3.28297	3,366.040	9.84	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	3,846.77000		3.84677		3,943.13000	3.94313	3,846.770	9.84	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			8.88124		75.33580		8.86693	75.44612		22.56	0.00	0	19,302.00
R209	On 07/11/2013	Bond Future	8.65	Call	1,837.44000		1.83744		1,906.11000	1.90611	1,837.440	22.42	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	3,651.69000		3.65169		3,610.04000	3.61004	3,651.690	22.42	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	2,294.90000		2.29490		2,371.38000	2.37138	2,294.900	22.48	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,002.65000		3.00265		2,968.81000	2.96881	3,002.650	22.48	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	2,329.91000		2.32991		2,406.92000	2.40692	2,329.910	22.48	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	2,959.58000		2.95958		2,926.27000	2.92627	2,959.580	22.48	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	2,365.23000		2.36523		2,442.77000	2.44277	2,365.230	22.48	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	2,916.94000		2.91694		2,884.16000	2.88416	2,916.940	22.48	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	4,208.60000		4.20860		4,305.31000	4.30531	4,208.600	22.72	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	1,451.70000		1.45170		1,438.09000	1.43809	1,451.700	22.72	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	4,946.68000		4.94668		5,047.82000	5.04782	4,946.680	22.81	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	9.40	Put	1,114.06000		1.11406		1,104.88000	1.10488	1,114.060	22.81	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Put	926.74000		0.92674		919.96000	0.91996	926.740	22.87	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.50	Call	5,462.39000		5.46239		5,565.93000	5.56593	5,462.390	22.87	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Call	6,539.26000		6.53926		6,646.36000	6.64636	6,539.260	23.00	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	630.49000		0.63049		627.27000	0.62727	630.490	23.00	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			8.96849		76.32449		8.95377	76.43617		22.24	0.00	0	410.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,846.44000		2.84644		2,906.00000	2.90600	2,846.440	21.97	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	6,207.91000		6.20791		6,155.79000	6.15579	6,207.910	21.97	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,875.87000		2.87587		2,935.78000	2.93578	2,875.870	21.98	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	6,156.21000		6.15621		6,104.44000	6.10444	6,156.210	21.98	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,905.47000		2.90547		2,965.72000	2.96572	2,905.470	21.98	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	6,104.82000		6.10482		6,053.39000	6.05339	6,104.820	21.98	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.05260		74.22330		9.03727	74.33785		22.30	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,932.05000		11.93205		11,857.22000	11.85722	11,932.050	21.93	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,943.29000		1.94329		1,983.01000	1.98301	1,943.290	21.93	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,962.50000		1.96250		2,002.49000	2.00249	1,962.500	21.93	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,860.60000		11.86060		11,786.04000	11.78604	11,860.600	21.93	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,981.84000		1.98184		2,022.09000	2.02209	1,981.840	21.93	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,789.42000		11.78942		11,715.12000	11.71512	11,789.420	21.93	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.13662		75.25361		9.12100	75.36857		21.87	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	5,869.58000		5.86958		5,939.31000	5.93931	5,869.580	21.79	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	6,585.24000		6.58524		6,540.01000	6.54001	6,585.240	21.79	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	5,903.66000		5.90366		5,973.60000	5.97360	5,903.660	21.80	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	6,544.74000		6.54474		6,499.72000	6.49972	6,544.740	21.80	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	5,937.82000		5.93782		6,007.98000	6.00798	5,937.820	21.80	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	6,504.44000		6.50444		6,459.64000	6.45964	6,504.440	21.80	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/11/2013	Bond Future			154.72985		154.72985		153.79121	153.79121			0.00	0	1,319.00
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	5,260.15000		5.26015		6,198.79000	6.19879	5,260.150		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Put	5,270.15000		5.27015		6,208.79000	6.20879	5,270.150		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	5,280.15000		5.28015		6,218.79000	6.21879	5,280.150		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			128.31713		128.31713		128.32229	128.32229			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	1,672.87000		1.67287		1,667.71000	1.66771	1,672.870		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	1,682.87000		1.68287		1,677.71000	1.67771	1,682.870		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	1,692.87000		1.69287		1,687.71000	1.68771	1,692.870		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			129.65229		129.65229		129.16806	129.16806			0.00	0	21,791.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R212	On 07/11/2013	Bond Future	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	3,337.71000	3.33771	3,821.94000	3.82194	3,337.710			0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call	0.00000	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	3,347.71000	3.34771	3,831.94000	3.83194	3,347.710			0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call	0.00000	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	3,357.71000	3.35771	3,841.94000	3.84194	3,357.710			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.74577	85.97293	8.74170	86.00479			19.55	0.00	0	19,495.00
R213	On 07/11/2013	Bond Future	8.59	Call	2,030.24000	2.03024	2,067.42000	2.06742	2,030.240		19.39	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,261.97000	3.26197	3,267.29000	3.26729	3,261.970		19.39	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	2,063.60000	2.06360	2,100.97000	2.10097	2,063.600		19.40	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,215.47000	3.21547	3,220.98000	3.22098	3,215.470		19.40	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	2,097.42000	2.09742	2,134.98000	2.13498	2,097.420		19.40	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,169.55000	3.16955	3,175.25000	3.17525	3,169.550		19.40	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.84168	87.10123	8.83749	87.13344			20.19	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	2,626.78000	2.62678	2,652.98000	2.65298	2,626.780		19.93	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	7,026.30000	7.02630	7,020.29000	7.02029	7,026.300		19.93	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	2,654.59000	2.65459	2,680.91000	2.68091	2,654.590		19.94	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	6,971.43000	6.97143	6,965.54000	6.96554	6,971.430		19.94	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	2,682.58000	2.68258	2,709.03000	2.70903	2,682.580		19.94	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	6,916.85000	6.91685	6,911.09000	6.91109	6,916.850		19.94	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.93052	84.75392	8.92599	84.78816			20.06	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,894.14000	1.89414	1,911.94000	1.91194	1,894.140		19.74	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	12,532.39000	12.53239	12,515.95000	12.51595	12,532.390		19.74	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,912.63000	1.91263	1,930.53000	1.93053	1,912.630		19.74	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	12,461.18000	12.46118	12,444.84000	12.44484	12,461.180		19.74	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,931.24000	1.93124	1,949.25000	1.94925	1,931.240		19.74	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	12,390.21000	12.39021	12,373.98000	12.37398	12,390.210		19.74	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.02079	85.93030	9.01630	85.96367			19.80	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	5,776.26000	5.77626	5,802.82000	5.80282	5,776.260		19.67	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	7,135.39000	7.13539	7,128.58000	7.12858	7,135.390		19.67	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	5,809.96000	5.80996	5,836.58000	5.83658	5,809.960		19.67	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	7,093.08000	7.09308	7,086.33000	7.08633	7,093.080		19.67	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	5,843.76000	5.84376	5,870.44000	5.87044	5,843.760		19.68	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	7,050.96000	7.05096	7,044.27000	7.04427	7,050.960		19.68	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	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	100.00000			0.00	0	0.00
R214	On 07/11/2013	Bond Future			9.04279	75.68857	9.02849	75.80164			22.94	0.00	0	2,427.00
R214	On 07/11/2013	Bond Future	7.79	Call	177.52000	0.17752	192.62000	0.19262	177.520		22.50	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	11,281.19000	11.28119	11,183.22000	11.18322	11,281.190		22.50	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	182.90000	0.18290	198.35000	0.19835	182.900		22.50	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	11,187.42000	11.18742	11,089.80000	11.08980	11,187.420		22.50	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	188.42000	0.18842	204.21000	0.20421	188.420		22.50	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	11,093.99000	11.09399	10,996.71000	10.99671	11,093.990		22.50	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.13331	76.68185	9.11857	76.79643			23.71	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	4,055.05000	4.05505	4,127.16000	4.12716	4,055.050		23.61	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	5,181.77000	5.18177	5,139.30000	5.13930	5,181.770		23.61	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	4,090.27000	4.09027	4,162.69000	4.16269	4,090.270		23.61	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	5,137.43000	5.13743	5,095.27000	5.09527	5,137.430		23.61	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	4,125.64000	4.12564	4,198.38000	4.19838	4,125.640		23.61	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	5,093.39000	5.09339	5,051.55000	5.05155	5,093.390		23.61	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	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
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			9.07361		98.34468		9.05931	98.49044			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	14,176.48000		14.17648		14,030.72000	14.03072	14,176.480		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	14,047.15000		14.04715		13,901.39000	13.90139	14,047.150		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	13,918.08000		13.91808		13,772.32000	13.77232	13,918.080		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.16565		99.63534		9.15090	99.78294			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	761.39000		0.76139		613.79000	0.61379	761.390		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	660.12000		0.66012		512.52000	0.51252	660.120		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	559.04000		0.55904		411.44000	0.41144	559.040		0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future			19,332.43000		19,332.43000		19,377.66000	19,377.66000			0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future			19,561.96000		19,561.96000		19,604.75000	19,604.75000			0.00	0	0.00

**Total for Derivatives :** **3,623,262,487.95**      **353,814**      **2 842 690.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	101.25999			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.75500		108.05980		6.75500	108.04029			0.00	0	500,000.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	99.89812			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.31500		104.05563		8.31500	104.03260			0.00	0	46,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	100.41920			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000		0.00000	100.53139			0.00	0	25,000,000.00
AB013	On 21/11/2018	Spot Bond			9.18000		99.10247		9.18000	99.07831			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.10500		105.26253		7.10500	105.24256			0.00	0	5,100,000.00
AB07	On 07/03/2014	Spot Bond			6.35500		101.39874		6.35500	101.38160			0.00	0	10,100,000.00
AB08	On 03/05/2017	Spot Bond			0.00000		100.00000		0.00000	100.85311			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.58000		109.03645		8.58000	109.01157			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000		100.00000		0.00000	99.90175			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond			0.82000		133.37639		0.82000	133.36045			0.00	0	4,000,000.00
ABCP13	On 07/12/2023	Spot Bond			2.43000		129.17560		2.43000	258.52501			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.41526				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.35479				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.58098				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.99988				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	99.99994				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	99.99985				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.36500	105.83567	7.36500	105.81452				0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.90153				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.95500	106.94936	6.95500	106.92949				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	102.50535				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.71803				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.42827				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.37563				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.49769				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.85014				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.87616				0.00	0	10,000,000.00
ABL8A	On 19/09/2013	Spot Bond	6.05500	106.48234	6.05500	99.96684				0.00	0	600,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.96901				0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.45885				0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.46615				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.27000	131.72418	5.27000	131.69273				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.10000	122.92513	3.10000	122.90272				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.77000	116.80600	2.77000	116.78587				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.42000	98.38900	4.42000	98.36773				0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	6.00000	103.37293	6.00000	99.56973				0.00	0	1,750,000.00
ABLS2A	On 13/07/2016	Spot Bond	10.88000	113.73442	10.88000	113.70168				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.00508			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.95890			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	102.06637			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.25389			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.07000	109.66686		4.07000	109.64412			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	37.50090		100.00000	37.40905			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.17000	161.61666		2.17000	161.59140			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	153.00582		2.76000	152.97946			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.20000	163.22769		2.20000	163.20205			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.35000	161.03837		2.35000	161.01242			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.87625	71.82886		7.87625	71.80453			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.87625	71.82886		7.87625	71.80453			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	89.55000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.89133			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	90.70000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	89.49000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.04000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	85.89000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	85.65000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.28172			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.12511			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.10000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.49500	104.79029		6.49500	104.77199			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	106.27000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	87.04000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	88.97000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	87.50000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.42456			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.89500	112.20850		6.89500	112.18748			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.20364			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	83.22000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	84.59000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.91000	91.51140		2.91000	97.13595			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.96000	96.98723		2.96000	141.43293			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.95000	108.54120		2.95000	183.93810			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	83.62000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.43000	89.95031		9.43000	89.99695			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	91.17000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.20000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	105.22327			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	88.84000			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		9.59000	108.44068		9.59000	109.24260			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		9.53500	109.51543		9.53500	109.67152			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.74500	92.02915		8.74500	92.28679			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.06000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.38000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		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		9.63000	107.37871		9.63000	108.93220			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		100.00000	12.62160		100.00000	12.59718			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.18000	106.31774		8.18000	106.29419			0.00	0	100,000.00
ABS5	On 01/05/2015	Spot Bond		6.70500	105.55498		6.70500	105.53607			0.00	0	5,400,000.00
ABS6	On 01/06/2020	Spot Bond		8.78500	99.50427		8.78500	99.48089			0.00	0	102,000.00
ABS7	On 11/09/2026	Spot Bond		9.79000	92.97829		9.79000	92.95374			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.35500	104.54699		7.35500	104.52614			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond		1.52000	127.85543		1.52000	127.83770			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.24000	131.17165		2.24000	262.52116			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		0.76000	122.36999		0.76000	125.08455			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.15000	121.02207		2.15000	123.43383			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	35.63330		100.00000	35.54698			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.05500	104.37536		11.05500	104.34434			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.69877			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	1.79272		100.00000	1.78838			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.71764			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.98476			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.94859			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	10.68546		100.00000	10.65957			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.94907			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.67989			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	58.77102		11.00000	58.75422			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	10.68546		100.00000	10.65957			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.50452			0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.53337			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	99.94261			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.93948			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.93273			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.94249			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.94045			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.93956			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.02381			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.02381			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.03016			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.94414			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.03016			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.01747			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	84.62449			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.94521			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.94626			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.83361			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.94626			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.94172			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	99.93948			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	99.93864			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	99.94028			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.95030			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.94415			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.24000	105.91798		9.24000	103.50082			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.94916			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.24000	101.79415		7.24000	101.77448			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.89547			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.07377			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.81861			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	100.94842			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	77.95509			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	152.19393			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	152.27466			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	99.94244			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.52415			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.52415			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.94842			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.40496			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.94445			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.94494			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.07421			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.29189			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.07469			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.59590			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.76098			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.04019			0.00	0	10,000,000.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.55816			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.83130			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	99.94221			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.95221			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.95309			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.94369			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.67374			0.00	0	3,200,000.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.95020			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.95157			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.94892			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.94385			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.94668			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.94996			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.94908			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	99.94580		10.23000	99.91870			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.94802			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.94956			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.92825			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.68566			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.94904			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL167		On 20/06/2019	Spot Bond	9.25500	104.77195		9.25500	104.74605			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.94403			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.28981		1.75000	108.39571			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.94916			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.94882			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.94181			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.93976			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.94387			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.94494			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.94017			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.94222			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93771			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.31587			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.93936			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.45553			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.94017			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.94538			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.94179			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.94073			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.95377			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.95328			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.94941			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.94820			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.94057			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.93788			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93319			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.94140			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93385			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93360			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93319			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	89.33684			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.93648			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.93648			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	111.07344			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	111.86703			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.94551			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.94609			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.88700			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.47160			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.94453			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.94428			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.94181			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.94543			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.86316			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.97557			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.10304			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	5.92685	100.00000	100.00000	5.91250			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.47412			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.52827			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.56428			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.11414			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.23869			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.40462			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.08011			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.81500	99.85199		7.81500	99.83024			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.42826			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.68323			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.22500	101.61345		8.22500	101.59082			0.00	0	200,000.00
AIR02	On 30/04/2023	Spot Bond		9.23000	119.87254		9.23000	119.84299			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	46.98690		100.00000	46.87308			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		6.97500	108.95916		6.97500	108.93853			0.00	0	7,300,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	44.84822		100.00000	44.73957			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	15.98139		100.00000	15.94601			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		3.21000	146.83431		3.21000	146.80723			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.77000	100.73580		4.77000	126.88684			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.08589			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.12200			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.12725			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.01544			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.50475			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.72500	108.85130		8.72500	108.82590			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.09353			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.99834			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	98.15869		100.00000	97.90173			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.82354			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAW2	On 02/10/2015	Spot Bond		7.08000	113.95304		7.08000	113.93139			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.63795			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond		6.48000	100.88629		6.48000	100.88629			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.48034			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		6.93500	105.79453		6.93500	105.77482			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.63000	108.97041		8.63000	108.94525			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.78878			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.84102	106.46447		10.84102	104.76620			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.76497	103.78121		10.76497	103.15185			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.81238	103.63445		10.81238	103.07262			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.11911			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.85445	103.37636		10.85445	102.97415			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.81094	102.45786		11.81094	102.40774			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.17238			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.17238			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.17245			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.09102	102.20042		11.09102	102.24291			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.00193	104.95240		11.00193	103.05328			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.76497	103.78121		10.76497	103.15185			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.97910	103.70585		10.97910	103.19069			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.19580	96.06973		10.19580	102.48007			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.05523			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.04512			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.04512			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA20		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.92836			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
BAYA23		On 30/06/2017	Spot Bond	10.46148	102.42269		10.46148	102.32757			0.00	0	0.00
BAYA24		On 30/06/2017	Spot Bond	11.40500	101.50096		11.40500	101.41850			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	66.55429		10.22500	98.65126			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	101.45882			0.00	0	0.00
BAYA29		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.85295			0.00	0	0.00
BAYA30		On 31/12/2015	Spot Bond	12.22500	78.28886		12.22500	101.98894			0.00	0	0.00
BAYA31		On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.01328			0.00	0	0.00
BAYA32		On 31/03/2018	Spot Bond	11.12500	63.28459		11.12500	98.74125			0.00	0	0.00
BAYA33		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.94959			0.00	0	0.00
BAYA34		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.00267			0.00	0	0.00
BAYA35		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.00267			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	101.92412			0.00	0	0.00
BAYA38		On 31/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.45024			0.00	0	0.00
BAYB02		On 31/03/2016	Spot Bond	13.84102	106.97216		13.84102	105.37041			0.00	0	0.00
BAYB03		On 31/12/2016	Spot Bond	15.15412	103.82424		15.15412	103.79808			0.00	0	0.00
BAYB04		On 31/03/2017	Spot Bond	14.04118	103.60536		14.04118	103.33887			0.00	0	0.00
BAYB05		On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	102.69177			0.00	0	0.00
BAYB06		On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	102.69177			0.00	0	0.00
BAYB07		On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	102.69177			0.00	0	0.00
BAYB08		On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	102.79765			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYC1U	On 31/12/2016	Spot Bond	100.00000		10.25976	100.00000	10.24029				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		22.69232	100.00000	22.63734				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		20.65256	100.00000	20.60253				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.74849	100.00000	12.71761				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.74849	100.00000	12.71761				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		15.41354	100.00000	15.37619				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		13.35557	100.00000	13.32321				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		71.14019	100.00000	71.00522				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.96676				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	102.17257				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	102.22581				0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond	100.00000		91.02244	100.00000	90.79602				0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000		86.28842	100.00000	86.08491				0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000		82.20721	100.00000	82.02247				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.14000		104.50938	2.14000	168.08200				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.15000		95.59558	8.15000	139.73577				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.15000		96.90521	8.15000	140.04666				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.53500		99.95772	8.53500	99.93490				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.89853				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.56018				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	100.81463				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.15580				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	99.94735				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		56.55332	100.00000	56.41632				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BEER02	On 28/03/2018	Spot Bond	7.81500	97.22122		7.81500	100.75531			23,445,000,000.00	3,000,000	6,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.04974			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.03384			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.05712			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.13469			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.21223			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.42893			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	9.91148		100.00000	9.88747			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.84941			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.89600			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.91596			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.92261			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.00241			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.10872			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.20638		100.00000	6.19134			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.20638		100.00000	6.19134			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.01628			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.01780			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.01821			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.23000	101.77134		8.23000	101.74867			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.01946			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02157			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	5.53815		100.00000	5.52459			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	5.53815		100.00000	5.52459			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.18000	104.57258		6.18000	104.55529			0.00	0	600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.95698			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.50717			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	97.91662			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond		0.00000	100.00000		0.00000	97.43237			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.42178			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.49839			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.41765			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.44156			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.48495			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.66481			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.96244			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.94425			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	12.12494		100.00000	12.09556			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.75500	111.53252		6.75500	111.51240			0.00	0	300,000.00
CBL08	On 02/11/2016	Spot Bond		9.28000	118.10713		9.28000	118.07802			0.00	0	200,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.40195			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.64630			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.98000	107.37792		8.98000	107.35229			0.00	0	6,912,000.00
CBL12	On 06/09/2018	Spot Bond		11.03500	101.43374		11.03500	101.40365			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.23756			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.28500	102.52196		11.28500	102.49139			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.82030			0.00	0	10,000,000.00
CBL16	On 18/05/2017	Spot Bond		9.17000	103.95649		9.17000	103.93117			0.00	0	100,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.65594			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.72500	97.97681		11.72500	97.94647			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.87332				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000	0.00000	100.02495				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.76456				0.00	200,000	100,000.00
CBL22	On 06/05/2020	Spot Bond	10.07000		95.63230	10.07000	95.60677				0.00	0	31,000.00
CCT01	On 23/06/2023	Spot Bond	9.98000		118.87255	9.98000	118.84093				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.83000		114.75045	9.83000	114.72037				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.23000		113.58710	9.23000	113.55878				0.00	0	30,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.22674				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.53000		100.79474	11.53000	106.76889				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.76612				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000	0.00000	99.74532				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000	0.00000	102.04732				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000	0.00000	102.35555				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.25138				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.38733				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.95774				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.94723				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000		100.00000	0.00000	99.94827				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000		100.00000	0.00000	99.95110				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.00276				0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000		100.00000	0.00000	99.94544				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.61500		107.02275	10.61500	99.91283				0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.19500		105.02284	8.19500	99.93269				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	99.92839				0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.12147				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.12147				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.71797				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	64.43502	100.00000	64.27892				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	64.43502	100.00000	64.27892				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	64.43502	100.00000	64.27892				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.94251				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	64.43502	100.00000	64.27892				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.43504				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.02402				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	102.13985	10.11000	102.11248				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.02402				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.31642				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	104.92840				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.19385	2.76000	112.03667				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	108.98431	3.14000	111.89764				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	100.40280	8.25000	100.38038				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	100.02402				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.02402				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	116.82953	3.10000	111.50785				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	116.81839	2.40000	111.49935				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.91548				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.92087				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.16835				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.18480				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.95500	105.09041	7.95500	105.06802				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.23355				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.21501				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.08763				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.09593				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.00500	105.27491	8.00500	105.25234				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.00500	105.27491	8.00500	105.25234				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	8.05500	104.11817	8.05500	104.09570				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.94090				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.93392				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.09420				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.09420				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	69.58022	100.17539	69.41140				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.02607				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.61875				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.94011				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.39927				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.42716				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	100.62272	9.35000	100.59773				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	100.62272	9.35000	100.59773				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.39920				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.40039			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
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.67592			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.01656			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.66234			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.84792			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.84792			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.84792			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.84792			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.84792			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.84357			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.83615			0.00	0	1,000,000.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.83615			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.83615			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.83615			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.83615			0.00	0	2,000,000.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.83494			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.05500	102.33643		9.05500	102.31180			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.93017			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.50173			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.01655			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.01655			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.91924			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.93166			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.62249			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.91957				0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.94263				0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.94305				0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.94541				0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.47662				0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.48864				0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.48846				0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.94557				0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	103.17534				0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.15264				0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.89782				0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.83115				0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.94469				0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.93525				0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.93525				0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.93525				0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.93525				0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.68976				0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.34608				0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.80833				0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.80833				0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.81075				0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.71452				0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.81075				0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.55118				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.93628			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.71456			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.71456			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.71595			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	115.79265			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.69846			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	116.63180			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	115.20726			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	116.08442			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	112.59133			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	113.03537			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	116.22349			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.72252			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.71000	95.44998	10.71000	96.51716			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.23000	91.59740	11.23000	93.21711			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.63095			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	99.93221			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.70434			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.07134			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.03548			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	101.67824	8.80500	103.33241			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.94140			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.08322			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	109.97611			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.93837			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.93714			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	99.93237			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.93648			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.90858			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.90858			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.90858			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.93288			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.90421			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.98160			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.12930			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.70686			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.80357			0.00	0	0.00
CLN338		On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.34394			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	100.00000	3.94062		100.00000	100.00000			1,400,000,000,000.00	14,000,000	14,000,000.00
CLN340		On 20/12/2018	Spot Bond	100.00000	1.00226		100.00000	100.00000			0.00	0	0.00
CLN42		On 18/04/2028	Spot Bond	7.01000	36.61582		7.01000	37.22957			0.00	0	0.00
CLN55		On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	143.22191			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	8.53500	99.95772		8.53500	127.86707			0.00	0	0.00
CLN88		On 28/04/2028	Spot Bond	8.15000	31.83707		8.15000	139.73577			0.00	0	0.00
CLN89		On 02/03/2028	Spot Bond	8.15000	32.22900		8.15000	140.04666			0.00	0	0.00
CLNF01		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	85.39188			0.00	0	0.00
CLNF02		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	85.26698			0.00	0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.41201			0.00	0	0.00
CLNF04		On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.41201			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.94005			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.94463			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.94379			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.94017			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.07134			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.94625			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.50500		108.90099		8.50500	105.38723			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.63000		103.96701		8.63000	103.94301			0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond	9.98000		117.10250		9.98000	117.07134			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.95500		108.68478		7.95500	108.66162			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.57000		106.23694		9.57000	106.20995			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.02000		98.66452		10.02000	98.63817			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.88000		99.76090		10.88000	99.73203			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.88000		92.37777		10.88000	92.35103			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.35062			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.37704			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.27690			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.84266			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.41817			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.82389			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.43000		93.62085		12.43000	92.53101			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.84257		100.00000	10.80835			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.81918			0.00	10,000,000	15,000,000.00
DENG44	On 29/09/2017	Spot Bond	7.90500		98.58916		7.90500	99.71495			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.72603			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.89872			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.98286			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	102.01107			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.11470			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.90724			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.73500		124.23419		6.73500	124.21170			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.20000		107.18105		8.20000	107.15764			0.00	0	32,095,000.00
DV23	On 27/02/2023	Spot Bond	8.67000		109.04258		8.67000	109.01743			0.00	0	80,143,110.00
E170	On 01/08/2020	Spot Bond	7.87000		131.17731		7.87000	131.14981			15,740,000,000.00	2,000,000	18,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	107.35727			0.00	0	5,000,000.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.36387			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.39438			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.41433			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.01120			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		105.81616		0.10000	130.45484			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.34000		111.77967		2.39000	111.08904			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	2.44000		98.06615		2.44000	98.05015			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.48000		99.19619		2.48000	97.74632			0.00	0	130,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.47000		106.87558		9.47000	106.84871			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.32000		107.62508		9.32000	107.59800			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.93000		104.49521		9.93000	104.46770			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.48500		93.23483		10.48500	96.94230			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.51997			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.65727			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.38060			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EPFC07	On 20/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.41507			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		100.00000	48.78198		100.00000	48.56511			23,400,000,000,000.00	234,000,000	230,000,000.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	52.08643		100.00000	51.95886			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	85.18519		100.00000	84.98845			0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond		100.00000	88.85544		100.00000	88.64539			600,000,000,000.00	6,000,000	3,000,000.00
EQ197U	On 25/11/2013	Spot Bond		100.00000	84.29561		100.00000	84.10138			0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond		100.00000	83.32666		100.00000	83.14191			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	128.42280		3.00000	128.39992			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.91500	105.90621		10.91500	105.87564			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.62698			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.16315			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.47485			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.64500	85.39802		9.64500	100.21213			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.60665			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.55561			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.54057			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.61842			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.59872			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.51236			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.52815			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.49784			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.52116			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.49317			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.51261			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		6.39500	102.84385		6.39500	102.82607			4,796,250,000.00	750,000	2,750,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ES18		On 20/04/2018	Spot Bond	7.43500	110.75113		7.43500	110.72904			107,064,000,000.00	14,400,000	259,198,000.00
ES23		On 25/01/2023	Spot Bond	8.31500	112.27756		8.31500	112.25270			91,465,000,000.00	11,000,000	234,224,000.00
ES26		On 02/04/2026	Spot Bond	8.75500	96.81198		8.75500	96.78932			8,755,000,000.00	1,000,000	44,274,000.00
ES33		On 15/09/2033	Spot Bond	9.43000	82.83771		9.41500	82.93252			18,860,000,000.00	2,000,000	901,300,000.00
ES42		On 25/04/2042	Spot Bond	9.69500	90.76984		9.69500	91.84667			0.00	0	110,000,000.00
FIFB01		On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.40950			0.00	0	0.00
FIFB02		On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.13225			0.00	0	7,000,000.00
FIFB03		On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.84094			0.00	0	0.00
FIFC03		On 09/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.17701			0.00	0	0.00
FIFC07		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.32853			0.00	0	0.00
FIFC08		On 11/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.07966			0.00	0	0.00
FR002U		On 02/08/2023	Spot Bond	100.00000	11.47637		100.00000	11.44857			0.00	0	0.00
FR003U		On 02/08/2023	Spot Bond	100.00000	11.16822		100.00000	11.14116			0.00	0	0.00
FR2A4A		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.01787			0.00	0	0.00
FR2A4B		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.01868			0.00	0	0.00
FR2A4C		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.02026			0.00	0	0.00
FR2A4D		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.02184			0.00	0	0.00
FRB03		On 15/09/2014	Spot Bond	7.00500	101.95303		7.00500	101.93365			0.00	0	8,400,000.00
FRB05		On 21/12/2018	Spot Bond	9.12500	99.47879		9.12500	99.45454			0.00	0	0.00
FRB08		On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.11156			0.00	0	0.00
FRB09		On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.11149			0.00	0	0.00
FRB10		On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.06032			0.00	0	0.00
FRB11		On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.35309			0.00	0	0.00
FRBC21		On 21/12/2018	Spot Bond	10.92500	107.09276		10.92500	107.06163			0.00	0	0.00
FRBC22		On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	98.25351			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRBI22	On 31/01/2022	Spot Bond		2.25000	121.72086		2.25000	122.51804			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.27000	130.85401		2.27000	261.88523			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.94000	97.21655		2.94000	141.76742			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.84000	110.30198		2.84000	186.92255			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.16500	111.67686		7.16500	111.65514			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.07700	57.16371		8.07700	56.44696			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.49900	36.48962		9.49900	35.58158			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	35.25745		9.73000	34.32666			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond		100.00000	98.14362		100.00000	97.88397			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	102.82971			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.65054			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	100.63163			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.63163			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.35255			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.62041			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.93206			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.02519			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.94257			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.93594			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	99.95997		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	99.95997		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.02478			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93319			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.91761			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.91063			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93673			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	109.66113			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.90087			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93443			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	99.96782		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.92203			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.90637			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.92975			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.92483			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.91120			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.91785			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.90718			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.90128			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.91145			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.91432			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.92360			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.92507			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.90505			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.90628			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.90964			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.90489			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.91990			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC143		On 20/09/2017	Spot Bond		100.09221	11.08887	100.09221	11.06199			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	99.94124			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	99.93211			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	99.92300			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	100.57842			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	99.93746			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	99.93669			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	99.94309			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	99.93812			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	99.91637			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	101.22686			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.09792			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	101.22686			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.01165			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	99.93936			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond		13.22500	50.57809	13.22500	50.56001			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	99.94329			0.00	0	0.00
FRC164		On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	101.18429			0.00	0	0.00
FRC165		On 30/09/2013	Spot Bond		0.00000	100.00000	0.00000	101.18429			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	99.94321			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond		0.00000	100.00000	0.00000	99.91693			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	99.94025			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC169	On 31/01/2025	Spot Bond		3.86500	85.41701		3.86500	88.35327			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.93730			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.93730			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.55709			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.63095			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.02052			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	99.94140			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.94296			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.93506			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	99.93180			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.50178			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.32353			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.11122			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.21998			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.93716			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.93764			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.17056			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.30838			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.94790			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.00953			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.49000	117.95414		3.49000	111.78185			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.93632			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.93559			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.47000	108.01967		3.47000	111.94628			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC70		On 20/09/2014	Spot Bond	1.10000	98.90604	1.10000	118.60818			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.49000	105.08239	3.49000	111.78185			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.08000	104.41867	2.08000	119.87547			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.15000	103.38101	2.15000	123.26684			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.14801			0.00	0	0.00
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	100.02797			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.02852			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.94575			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.93684			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	99.92485			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.92793			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.93623			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.02579			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.93632			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	8.01875	100.00000	7.99933			0.00	0	0.00
FRD02U		On 01/06/2016	Spot Bond	100.00000	9.14873	100.00000	9.11986			0.00	0	0.00
FRI15		On 14/03/2015	Spot Bond	4.22000	137.85214	4.22000	137.82282			0.00	0	0.00
FRJ14		On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.62801			0.00	0	0.00
FRJ15		On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	102.10788			0.00	0	0.00
FRJ16		On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	103.67632			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	103.59496			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.46730			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.44272			0.00	0	500,000.00
FRS36	On 07/12/2023	Spot Bond		2.78000	125.59430		2.78000	251.35523			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.28000	130.74834		2.28000	261.67367			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		3.00000	123.40497		3.00000	246.97220			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.62000	101.33547		2.62000	119.19617			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.94154			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.15000	119.67825		2.15000	119.65964			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.19082			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.35504			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.81773			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.89449			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.97000	89.28103		2.97000	89.26519			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	12.77630		104.97509	12.74363			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	16.62488		101.07593	16.58377			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	9.28518		100.44759	9.26235			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.06327			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	15.15366		100.76967	15.87592			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	100.78055			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.67000	97.12815		2.67000	97.11165			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	100.05587			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.09913			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS85	On 31/01/2025	Spot Bond		2.58000	94.58251		2.58000	100.39670			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		2.61000	94.29857		2.61000	100.09523			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.42300			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.48000	128.63699		2.48000	326.23436			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.91569			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.78758			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.73894			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.70087			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.39889			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.33437			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.44893			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.82500	102.83944		5.82500	102.82313			0.00	0	1,200,000.00
FRX15	On 14/03/2015	Spot Bond		6.09500	103.82041		6.09500	103.80319			0.00	0	1,350,000.00
FRX16	On 15/09/2016	Spot Bond		7.20500	102.17090		7.20500	102.15093			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.68000	102.84296		7.68000	102.82156			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.85500	114.48746		7.85500	114.46336			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.41000	105.85263		8.41000	105.82893			0.00	0	100,000.00
FRX23	On 28/02/2023	Spot Bond		9.36000	90.42289		9.36000	90.40005			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.44000	111.85676		9.44000	111.82857			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.21500	94.94176		10.21500	94.91606			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.40000	81.28219		10.40000	81.25968			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.74704			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.30866			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GFC04	On 11/04/2017	Spot Bond		8.98000	105.64616		8.98000	105.62080			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	100.71956			0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
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	80.21978		100.00000	80.04386			4,711,000,000,000.00	47,110,000	47,110,000.00
GRB92	On 28/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.40284			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.65029			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.57743			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.35886			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.27370			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.12031			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.45895			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.92042			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.94232			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.98464			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.03715			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.11002			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	100.14633			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.51275			0.00	1,000,000	1,425,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.15996			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.22248			0.00	11,600,000	3,100,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.54673			0.00	1,000,000	500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.10837			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.84044			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.88792			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.08754			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.06823			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.83087			0.00	0	10,000,000.00
HILC06	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.80616			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.67425			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	105.68815			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	105.68815			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	107.06995			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.12056			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.54386	103.21463		7.54386	100.34048			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	105.94616			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.17774			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.89705	103.26201		7.89705	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	106.27964			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.25123			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.34789	103.32784		8.34789	108.65492			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	107.45856			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.34100			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	108.02939			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	109.66087			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.18628			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.32568			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.37786			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.01000	110.33469		8.01000	110.31115			0.00	0	29,400,000.00
HWAY23	On 07/12/2023	Spot Bond		2.05000	133.20519		2.05000	266.59236			0.00	0	88,000,000.00
HWAY24	On 07/12/2024	Spot Bond		2.03000	136.20196		2.03000	267.02534			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.39000	99.93978		9.39000	99.91486			0.00	0	13,000,000.00
HWAY35	On 31/07/2035	Spot Bond		9.38500	99.96615		9.38500	99.94124			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.91000	107.41880		1.97000	106.75350			462,678,400,000.00	242,240,000	802,649,000.00
I2038	On 31/01/2038	Spot Bond		2.37000	104.13370		2.37000	104.11690			8,437,200,000.00	3,560,000	509,030,000.00
I2046	On 31/03/2046	Spot Bond		2.51000	100.88970		2.51000	100.99187			1,933,714,040,000.00	770,404,000	495,200,000.00
I2050	On 31/12/2050	Spot Bond		2.48000	107.15588		2.48000	107.13828			104,160,000,000.00	42,000,000	148,000,000.00
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		7.05500	104.73357		7.05500	104.71350			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.23219			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.99333			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.11820			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.39045			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.76500	101.04154		6.76500	101.02342			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.55500	104.44315		7.55500	104.42177			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.33000	106.19699		8.33000	106.17305			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.69500	104.46181		6.69500	104.44302			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.97950			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.49663			0.00	0	1,500,000.00
IBL26	On 18/08/2014	Spot Bond		4.07000	109.78449		4.07000	109.76180			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL28	On 18/08/2016	Spot Bond		7.37500	102.99636		7.37500	102.97610			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.72454			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.77124			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		0.92000	105.55857		0.92000	124.43914			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.22000	104.39134		2.22000	122.79196			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.33310			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	103.26295			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		8.00000	106.90527		8.00000	106.88235			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.17965			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.82375			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.56482			0.00	0	3,000,000.00
IBL45	On 21/12/2018	Spot Bond		8.55500	99.61360		8.55500	99.59081			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.10000	92.51347		9.10000	92.49110			0.00	0	200,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.20886			0.00	440,000	110,000.00
IBL49	On 02/04/2018	Spot Bond		8.08000	86.59675		8.08000	100.57585			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.15000	106.57306		9.15000	100.86745			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.80412			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.83026			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.31500	105.32823		7.31500	100.76759			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.33500	105.23217		8.33500	100.15622			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00236		100.00000	0.00235			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	102.07215		5.00000	102.05837			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	102.07215		5.00000	102.05837			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.65974		5.00000	100.64623			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	102.07215		5.00000	102.05837			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.04378		4.00000	100.03283			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.77649			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.67562			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.86465			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	113.13917		9.20000	113.11137			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.57618			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.57618			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.60671			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.36589		100.00000	7.34785			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.92812			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.68584			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.57088			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.05500	99.86033		9.05500	99.83590			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.34174			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.52009			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.10525			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.06207			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	4.05527		100.00000	4.04261			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond	100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond	100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond	5.25000	97.44214		5.25000	99.92813			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond	5.25000	99.89942		5.25000	99.81336			0.00	0	0.00
INA342	On 15/10/2013	Spot Bond	5.35000	99.60581		5.35000	99.51863			0.00	0	0.00
INA343	On 22/10/2013	Spot Bond	5.35000	99.50412		5.35000	99.41712			0.00	0	0.00
INA347	On 19/11/2013	Spot Bond	5.45000	99.08274		5.45000	98.99486			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
INA348		On 26/11/2013	Spot Bond	5.45000	98.98023		5.45000	98.89254			0.00	0	0.00
INA349		On 03/12/2013	Spot Bond	5.45000	98.87794		5.45000	98.79043			0.00	0	0.00
IND340		On 01/10/2013	Spot Bond	5.25000	99.81336		5.25000	99.72746			0.00	0	0.00
IND341		On 08/10/2013	Spot Bond	5.25000	99.71315		5.25000	99.62742			0.00	0	0.00
IND344		On 29/10/2013	Spot Bond	5.35000	99.40263		5.35000	99.31581			0.00	0	0.00
IND345		On 05/11/2013	Spot Bond	5.35000	99.30135		5.35000	99.21471			0.00	0	0.00
IND346		On 12/11/2013	Spot Bond	5.45000	99.18546		5.45000	99.09740			0.00	0	0.00
INF405		On 28/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.72243			0.00	0	0.00
INF407		On 12/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.59051			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.79970			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	10.84102	105.30958		10.84102	104.07392			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	10.84102	102.74716		10.84102	102.54641			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.87815			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.18321			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.88125			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	102.97968		6.50000	102.96168			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.93525			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.41496			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.43944			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.43944			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.54609			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.65297			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	94.20048			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.30684			0.00	0	0.00
ING203		On 07/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.11913			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.01748			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.98539			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.97078			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.03676			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.12049			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.29188			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.45658			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.18510			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.98205			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.62322			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.21916			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.22092			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.80897			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.80897			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.19345			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	85.79925	100.00000	100.00000	85.60337			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.92836			0.00	0	0.00
IP262U	On 26/09/2013	Spot Bond		100.00000	97.85523	100.00000	100.00000	97.59358			0.00	0	0.00
IP263U	On 06/11/2013	Spot Bond		100.00000	88.16425	100.00000	100.00000	87.95181			0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond		100.00000	85.68075	100.00000	100.00000	85.48009			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond		100.00000	84.10138	100.00000	100.00000	83.90805			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.27135			0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond		100.00000	88.16425	100.00000	100.00000	87.95181			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.15134			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.17746				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.19492				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.06500		106.02893	8.06500	106.00603				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.40500		105.59743	6.40500	105.57934				0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	102.05503				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.58000		108.63343	8.58000	108.60863				0.00	0	300,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.35149				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.50406				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	99.87615				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.23500		106.22213	8.23500	106.19872				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	102.13447				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	100.23663				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.31000		96.30047	3.31000	113.27165				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	4.12000		91.98367	4.12000	123.53612				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	101.61673				0.00	0	10,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000	0.00000	101.42835				0.00	0	20,000,000.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000	0.00000	101.40123				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000	0.00000	100.03404				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000	0.00000	99.80021				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.96087				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.97000		86.70448	3.97000	87.44374				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.97000		86.63220	3.97000	93.86279				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000	0.00000	100.13179				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000	0.00000	100.75227				0.00	0	10,000,000.00
IV03E	On 18/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.44334				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.10525				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.62500	112.60557	11.62500	112.57100				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.16904				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	4.12000	91.00749	4.12000	123.53612				0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.32989				0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	5.25000	99.98562	5.25000	99.89942				0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	5.25000	99.88506	5.25000	99.79903				0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	5.25000	99.78471	5.25000	99.69885				0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	5.25000	99.68456	5.25000	99.59888				0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	5.35000	99.57673	5.35000	99.48960				0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	5.35000	99.47510	5.35000	99.38815				0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	5.35000	99.37367	5.35000	99.28690				0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	5.35000	99.27246	5.35000	99.18586				0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	5.45000	99.15609	5.45000	99.06808				0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	5.45000	99.05343	5.45000	98.96561				0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	5.45000	98.95098	5.45000	98.86334				0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	5.45000	98.84875	5.45000	98.76129				0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	5.45000	98.74673	5.45000	98.65945				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.70402				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.92115				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.92814				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.86678				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.29850				0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.01677				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.80469				0.00	0	5,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.77096			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.56074			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.80131			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.46786			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.50818			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.27082			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.23236			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.24149			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.25976			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.17754			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.11240			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.92110			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.68100			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.67959			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	86.49289		100.00000	86.28842			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	89.97555		100.00000	89.75610			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	82.07897		100.00000	81.89697			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	54.17840		100.00000	54.00925			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	63.51659		100.00000	63.39609			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.94008			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	42.61712		100.00000	42.51389			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.19481			0.00	0	94,000,000.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	14.36495		100.00000	14.33015			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.26098			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	56.78016		100.00000	56.60289			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.31289				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.08496				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.53000		145.49418	8.53000	145.46116				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.11571				0.00	4,000,000	12,000,000.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.36446				0.00	0	5,400,000.00
LGL02	On 13/08/2017	Spot Bond	8.68000		97.45389	8.68000	97.43140				15,719,480,000.00	1,811,000	1,683,000.00
LGL03	On 03/04/2018	Spot Bond	8.73000		67.83990	8.73000	99.46208				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.25000		105.80108	9.25000	100.40437				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.10568				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.30500		101.63298	11.30500	101.60246				0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.11633				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.06670				0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.65716				0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.55573				0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond	0.00000		100.00000	0.00000	99.20107				0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	98.80030				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.21232				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.64053				0.00	0	350,000.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.21945				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.08187				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.85731				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000	0.00000	102.60907				0.00	0	500,000.00
MBF031	On 06/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.16741				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.24896				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.78239				0.00	0	25,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBF034	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.10665			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.11597			0.00	12,000,000	12,100,000.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.98220			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	91.76887		100.00000	91.54450			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	87.44837		100.00000	87.24452			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	64.37829		100.00000	64.22233			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	52.34250		100.00000	52.21431			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	40.87588		100.00000	40.77685			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	10.63375		100.00000	10.60799			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	25.96130		100.00000	25.89841			0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000	95.80052		100.00000	95.54974			0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond	100.00000	87.95181		100.00000	87.74038			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.47500	106.26240		8.47500	106.23831			0.00	0	1,900,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.07407			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.06237			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.06818			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	102.87135			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	102.89379			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	103.00601			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.36133			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	101.42935			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.81500	105.95450		7.81500	105.93231			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.54500	105.21065		8.54500	105.18673			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.39500	105.50218		9.39500	105.47586			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.69500	106.58490		5.69500	106.56855			0.00	0	11,600,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.95227			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.95025			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.45000	106.14055		9.45000	103.55306			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.20500	102.43261		7.20500	102.41259			0.00	0	25,400,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.33490			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.74000	102.75742		8.74000	102.73341			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.32028			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.44000	102.66956		8.44000	102.64638			0.00	0	2,000,000.00
MTN01U	On 08/10/2013	Spot Bond		100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond		6.17500	104.99254		6.17500	104.97519			0.00	0	500,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	75.72614		100.00000	75.56936			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.25500	105.21052		7.25500	105.19015			0.00	0	5,200,000.00
MTN03U	On 28/10/2013	Spot Bond		100.00000	90.12346		100.00000	89.90148			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		8.38500	107.42244		8.38500	107.39847			0.00	0	600,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	73.58871		100.00000	73.44064			0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond		5.46000	103.28201		5.46000	103.26665			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.27766		100.89771	6.26233			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.36142		100.61875	6.34593			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	100.55342			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.56723			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.57654			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.58665			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.59584			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.60029			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.65577			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.72022			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.26321	100.00000	0.26257			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.26321	100.00000	0.26257			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.87000	98.94451	8.87000	98.92118			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.00500	105.21840	7.00500	100.75978			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.25448			0.00	10,000,000	2,500,000.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.20097			0.00	0	500,000.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.60709			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.14393			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.80686			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.76790			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.88416			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	6.85500	106.85738	6.85500	106.83749			0.00	0	11,900,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.38577			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.39500	114.12756	8.39500	114.10163			0.00	0	102,000.00
NBK4		On 28/10/2024	Spot Bond	10.70500	32.30875	10.70500	32.29975			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.30500	107.50200	7.30500	107.48093			0.00	0	9,500,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.13688			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	101.20205			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.55500	104.97293	6.55500	104.95454			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.72588			0.00	0	20,000,000.00
NBK9A		On 23/03/2016	Spot Bond	7.50500	108.72904	7.50500	108.70727			0.00	0	0.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.49419			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN43	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.43013			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.65850			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.39973			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.26116			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.28706			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	85.14297			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.27073			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	101.00901			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.10443			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.94144			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.30834			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	81.21688			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.33985			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.16980			0.00	0	4,500,000.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.31095			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.63459			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.94758			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.95083			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.33736			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.95281			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	99.95019				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000	0.00000	99.95023				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.00500		104.62331	8.00500	104.60062				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000	0.00000	101.16098				0.00	0	25,000,000.00
NED6	On 20/09/2013	Spot Bond	4.95500		104.89152	4.95500	99.95929				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	5.95500		102.06869	5.95500	102.05241				0.00	0	100,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.09731				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.83000		117.09580	11.83000	117.05924				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000	0.00000	110.60133				0.00	0	0.00
NET46	On 25/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.44743				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.30631				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.29000		158.26113	2.29000	158.23589				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.50000		105.74723	8.50000	105.72331				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.00959				0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.51285				0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.51285				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.13000		107.22993	9.13000	107.20364				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.45545				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.77506				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.43161				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000	0.00000	100.42730				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.44495				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.33000		107.20492	9.33000	108.45053				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.46261				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.44500				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQ1B15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.45551			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	9.53000	107.18025		9.53000	107.15283			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.49077			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.46965			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.46255			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.59586			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.55310			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.47662			0.00	0	0.00
NRA013		On 31/10/2013	Spot Bond	4.14500	136.49397		4.14500	136.46527			0.00	0	30,000,000.00
NRA014		On 30/04/2014	Spot Bond	6.50500	107.11852		6.50500	107.09989			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond	8.21500	120.45174		8.21500	120.42525			0.00	0	8,200,000.00
NRA022		On 31/10/2022	Spot Bond	8.65000	127.05797		8.65000	127.02874			0.00	0	7,600,000.00
NRA023		On 31/05/2023	Spot Bond	2.18500	164.24893		2.18500	164.22319			0.00	0	84,000,000.00
NRA028		On 30/11/2028	Spot Bond	9.21000	128.25692		9.21000	128.22538			0.00	0	3,100,000.00
NTC10		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.11898			0.00	0	0.00
NTC11		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.08910			0.00	0	0.00
NTC12		On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.17861			0.00	0	0.00
NTC13		On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.85639			0.00	0	0.00
NTC15		On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.77312			0.00	0	0.00
NTC16		On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.89443			0.00	0	0.00
NYT101		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.42269			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.54437			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	16.13129		100.00000	16.09221			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond	100.00000	21.61733		100.00000	21.56496			0.00	0	0.00
OML01		On 27/10/2015	Spot Bond	6.28500	108.62201		6.28500	108.60364			0.00	0	890,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
OTCA2U	On 31/07/2016	Spot Bond	100.00000		9.67398	100.00000	9.65054				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	96.25000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		33.20827	100.00000	33.12782				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.95243				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.06411				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.22260				0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.52452				0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.37846				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	99.91906				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.47428				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.01629				0.00	0	6,400,000.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.01599				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.01686				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.01694				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.01633				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.01788				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.01775				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.01697				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.01901				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.01868				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.01772				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.85309				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.88027				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.89250			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.91968			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.03645			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.06359			0.00	0	0.00
PRM1A4		On 15/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.58711			0.00	600,000	200,000.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.95433			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	6.05500	107.17302		6.05500	107.15536			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	5.57500	94.69287		5.57500	94.67849			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	7.95000	38.46006		7.95000	38.45187			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	6.05500	113.88409		6.05500	113.86532		17,273,207,490,000.00	2,852,718,000	14,514,363,000.00	
R158		On 15/09/2015	Spot Bond	6.05500	113.88409		6.05500	113.86532			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	5.95500	88.96964		5.95500	88.95522			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.05500	120.20654		6.05500	120.18673			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	5.88500	84.06989		5.88500	84.05642			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.14000	121.45220		8.13000	121.51644		73,991,278,658,220.00	9,089,837,673	13,021,789,642.00	
R187P		On 21/12/2026	Spot Bond	7.87000	35.94039		7.87000	35.93281			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.79000	33.63767		7.79000	33.63064			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.73000	273.66261		1.78000	272.50995		6,535,940,000.00	3,778,000	219,542,000.00	
R201		On 21/12/2014	Spot Bond	5.21000	106.36694		5.20500	106.35822		2,180,853,900,000.00	418,590,000	1,638,487,945.00	
R202		On 07/12/2033	Spot Bond	2.35000	201.00395		2.35000	200.97157		30,188,100,000.00	12,846,000	1,397,885,079.00	
R2023		On 28/02/2023	Spot Bond	7.78500	100.14764		7.82000	99.89600		6,744,924,000,000.00	866,400,000	6,188,012,000.00	
R203		On 15/09/2017	Spot Bond	6.87000	104.81458		6.88000	104.75962		8,924,404,800,000.00	1,299,040,000	4,992,824,253.00	
R2037		On 31/01/2037	Spot Bond	8.97500	96.50147		8.97500	96.47845		1,115,502,750,000.00	124,290,000	2,494,800,000.00	
R204		On 21/12/2018	Spot Bond	7.09000	105.86410		7.12500	105.68894		18,821,115,375,460.00	2,654,600,194	6,016,562,000.00	
R2048		On 28/02/2048	Spot Bond	9.00500	97.73096		9.00500	97.70718		12,080,207,500,000.00	1,341,500,000	3,319,630,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R206	On 15/01/2014	Spot Bond		5.28000	101.99425		5.27500	101.98139			850,080,000,000.00	161,000,000	2,193,210,000.00
R207	On 15/01/2020	Spot Bond		7.41500	100.44450		7.45000	100.25140			22,782,572,670,000.00	3,072,498,000	7,710,620,383.00
R208	On 31/03/2021	Spot Bond		7.54000	98.67202		7.57000	98.48690			24,995,175,113,480.00	3,315,009,962	6,340,161,197.00
R209	On 31/03/2036	Spot Bond		8.83000	77.86698		8.81500	77.96534			25,148,703,150,160.00	2,848,097,752	7,870,818,262.00
R210	On 31/03/2028	Spot Bond		2.17000	155.40468		2.22000	154.45129			643,135,920,000.00	296,376,000	362,441,400.00
R211	On 31/01/2017	Spot Bond		0.22000	127.30525		0.22000	127.29209			343,200,000.00	1,560,000	305,575,000.00
R212	On 31/01/2022	Spot Bond		1.60000	128.62990		1.65000	128.13104			110,486,086,400.00	69,053,804	1,038,682,781.00
R213	On 28/02/2031	Spot Bond		8.69000	85.30134		8.68500	85.32085			31,625,430,100,000.00	3,639,290,000	6,252,172,000.00
R214	On 28/02/2041	Spot Bond		8.97500	75.21709		8.97500	75.19885			27,661,847,500,000.00	3,082,100,000	8,066,632,184.00
R224C	On 15/09/2013	Spot Bond		5.02500	97.54908		5.02500	97.54908			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond		5.06500	97.58949		5.06500	97.57627			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		5.17500	95.05938		5.17500	95.04597			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.11500	91.40669		6.11500	91.39148			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		5.95500	88.96964		5.95500	88.95522			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.87500	86.56460		5.87500	86.55075			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.88500	84.06989		5.88500	84.05642			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		5.24000	98.66849		5.24000	98.65451			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.26000	96.14672		5.26000	96.13308			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.21000	93.74025		5.21000	93.72708			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.02500	90.09676		6.02500	90.08215			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.89500	87.71150		5.89500	87.69758			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.87500	85.24587		5.87500	85.23238			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		5.93500	82.65619		5.93500	82.64299			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.85500	77.63005		6.85500	77.61575			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.90500	74.90317		6.90500	74.88928			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R333C	On 21/06/2018	Spot Bond		7.13000	71.65864		7.13000	71.64493			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.11000	69.26223		7.11000	69.24901			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.09000	66.95890		7.09000	66.94615			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.08000	64.70556		7.08000	64.69326			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.41000	61.16293		7.41000	61.15077			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.39000	59.06040		7.39000	59.04869			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.49000	56.53152		7.49000	56.52016			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.46000	54.62111		7.46000	54.61018			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.43000	52.79054		7.43000	52.78002			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.40000	51.03610		7.40000	51.02597			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.36000	49.40072		7.36000	49.39097			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.32000	47.83624		7.32000	47.82685			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.07000	42.69792		8.07000	42.68869			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.03000	41.21991		8.03000	41.21104			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.99000	39.80841		7.99000	39.79989			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.95000	38.46006		7.95000	38.45187			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.91000	37.17172		7.91000	37.16384			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.87000	35.94039		7.87000	35.93281			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.83000	34.76326		7.83000	34.75597			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.79000	33.63767		7.79000	33.63064			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.02599			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.55210			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.47199			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.60660			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.40220			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RCSB1U	On 30/04/2017	Spot Bond	100.00000	11.67714	100.00000	11.64885				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	4.03031	100.00000	4.02055				0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.14081				0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.17065				0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.19531				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.45933				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.11000				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.47017				0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.90502				0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.16102				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.12237				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.50581				0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.20427				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.30721				0.00	0	10,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.80593				0.00	0	0.00
RES22	On 08/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.01364				0.00	0	0.00
RES23	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.48487				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.14488				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.25264				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	101.45523				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.26789				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.47879				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.31860				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.31860				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RP012	On 10/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.40273			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	102.28328			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	102.56327			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.18321			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.15791			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		103.87290		12.35000	103.83908			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.17310			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		12.81800		100.00000	12.78695			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.14091			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.68379			0.00	0	0.00
RP023	On 20/01/2014	Spot Bond	100.00000		79.18676		100.00000	74.48980			3,000,000,000,000.00	30,000,000	30,000,000.00
RPG01	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.38586			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000		84.40367		100.00000	84.21053			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.48961			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.50619		100.00000	1.50250			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		6.56245		100.00000	6.54655			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		15.11559		100.00000	15.07897			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.08353		100.00000	13.05183			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	105.01317			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	102.02171			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.87000		110.05366		8.87000	110.02757			0.00	0	2,300,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.44132			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.35500		113.09110		7.35500	113.06890			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.44209			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.93000		105.36331		8.93000	105.33815			0.00	0	7,500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	101.09930			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.01891			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.98930			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.13202			0.00	30,000,000	15,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.10984			0.00	0	20,000,000.00
SBK7	On 24/05/2015	Spot Bond	7.35500		106.58025		7.35500	106.55932			0.00	0	11,400,000.00
SBK9	On 10/04/2018	Spot Bond	8.72500		102.48404		8.72500	102.46012			0.00	0	4,500,000.00
SBK111	On 09/04/2014	Spot Bond	1.82000		133.11113		1.82000	133.09159			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	5.51780		98.81869		5.51780	98.81870			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.51500		110.99267		7.51500	110.97005			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.37500		111.26568		7.37500	111.24341			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.30500		111.40251		7.30500	111.38043			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.28000		99.96678		8.28000	99.94438			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.45000		111.11931		7.45000	111.09686			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.41500		111.18758		7.41500	111.16522			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.01674			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.34399			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.86867			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.45067			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000		89.67577		100.00000	89.45916			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.93000		107.62909		7.93000	103.16104			0.00	0	15,000,000.00
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.69622			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.46550			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.89591			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.89193			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBS19	On 23/06/2021	Spot Bond		9.22000	107.63120		9.22000	107.60470			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.78000	105.35141		9.78000	105.32407			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.66302			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.85781			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.71356			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.40647			0.00	0	30,000,000.00
SBS25	On 24/05/2019	Spot Bond		8.61500	103.92542		8.61500	103.90160			0.00	0	200,000.00
SBS3	On 25/05/2026	Spot Bond		8.83000	97.81371		8.83000	97.79075			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.27000	99.12258		9.27000	99.09817			0.00	0	213,000.00
SBS9	On 07/07/2016	Spot Bond		7.23500	112.68463		7.23500	112.66287			9,962,595,000.00	1,377,000	1,677,000.00
SBSI11	On 07/12/2023	Spot Bond		2.31000	130.43194		2.31000	261.04024			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		0.92000	105.55857		0.92000	124.43914			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	108.29000			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	5.53815		100.00000	5.52459			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	152.82888		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.49000	108.92564		1.49000	122.17154			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	102.97968		6.50000	102.96168			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.99119			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.52578			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.27417			0.00	0	37,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SHS05	On 29/06/2017	Spot Bond		8.98000	101.18934		8.98000	101.16506			0.00	0	6,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.73663			0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.28028			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.88944			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.90665			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.79125			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.35500	106.76263		7.35500	106.74168			0.00	0	8,400,000.00
SLI3	On 15/08/2023	Spot Bond		8.72500	105.71303		8.72500	100.66842			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.33000	99.79999		8.33000	99.77750			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.60339			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.48392			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.65223			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.48764			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		7.98000	106.17126		7.98000	106.14857			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.39140			0.00	0	7,000,000.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.33868			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.15049			0.00	0	10,000,000.00
SSA06	On 16/04/2020	Spot Bond		9.25000	97.63472		9.25000	97.61060			15,882,250,000.00	1,717,000	29,841,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.29313			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.82766			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.04575			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.17800	90.15097		9.17800	90.12888			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.24000	89.84741		9.24000	89.82524			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.45000	104.84493		6.45000	104.82674			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.71000	94.27754		8.71000	94.25570			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.98161			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.06000	100.70475		8.06000	100.68277			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		6.95500	112.09007		6.95500	112.06890			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.72000	98.63925		2.72000	98.99853			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.07500	100.97439		8.07500	101.58744			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.93418			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.55082			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.41194			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.55000	107.96778		9.55000	109.55430			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.25688			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.23006			0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1008	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.81097			0.00	0	0.00
SY1009	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.50427			0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.38724			0.00	0	0.00
SY1012	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.38748			0.00	0	0.00
SY1013	On 05/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.28767			0.00	0	0.00
SY1014	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.62703			0.00	0	0.00
SY1015	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.15607			0.00	0	0.00
SY1016	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.10016			0.00	0	0.00
SY1017	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.09978			0.00	0	0.00
SY1018	On 19/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.08383			0.00	0	0.00
SY1019	On 18/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.98553			0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.04246			0.00	0	0.00
SY1021	On 26/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.98224			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SY1022	On 29/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.93926			0.00	0	0.00
SY1023	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	98.79366			0.00	0	0.00
SY1024	On 18/12/2013	Spot Bond		100.00000	80.04386		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.61500	116.85799		6.61500	110.60165			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond		8.69000	106.48457		8.69000	106.45982			0.00	0	0.00
T018	On 15/07/2014	Spot Bond		100.00000	58.18088		100.00000	58.05281			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond		100.00000	41.88100		100.00000	41.77953			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	19.81449		100.00000	19.76648			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond		6.48500	104.74658		6.48500	100.70552			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.00615			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.75581			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.99415			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.43944			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.25844			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.82603			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.30500	104.75478		7.30500	104.73437			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.18907			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.46515			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.54235			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.08176			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.11482			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	101.30243		7.83000	101.28129			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.06358			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.10490			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.17519			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.06358			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.10490			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	76.37304		7.16000	101.11212			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.18584			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.17923			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.33763			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.31620			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.96211			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.88837			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.79764			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.83753			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	103.20591		8.73000	101.16970			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.89359			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.00307			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.38996			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.11420			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.71563		101.06155	6.69921			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.05696			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	105.29456			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.20565			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.27166			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.96866			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.06601			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.08927			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.10589			0.00	0	12,000,000.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.08927			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.10589			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.11420			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.07930			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.10589			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.19726			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.19726			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.19726			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.33008			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.36327			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.32178			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.98448			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	102.02582			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.00928			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.37074			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.00500		110.37944		8.00500	110.35577			11,190,990,000.00	1,398,000	1,398,000.00
TL20	On 22/02/2020	Spot Bond	7.62500		95.33999		7.62500	95.29570			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.80000		108.23602		7.80000	108.21352			0.00	0	110,500,000.00
TN20	On 17/09/2020	Spot Bond	8.60000		109.86466		8.60000	109.83911			0.00	0	271,015,000.00
TN23	On 06/11/2023	Spot Bond	8.86000		116.73920		8.86000	116.71170			0.00	0	99,215,000.00
TN25	On 19/08/2025	Spot Bond	9.17000		103.12259		9.17000	103.09747			0.00	0	140,000,000.00
TN27	On 14/11/2027	Spot Bond	9.20500		100.66351		9.20500	100.63889			0.00	0	13,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.92000			0.00	0	6,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.45899			0.00	0	15,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.79783			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.59162			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.60867			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.61038			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.69427			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.86812			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.24029			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.29087			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.32118			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.66860		10.00000	99.64104			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.67683		9.75000	99.64995			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.68490		100.00000	9.65910			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	99.52942			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	99.17829			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	96.55684			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	96.28256			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	100.00000		0.00000	98.51028			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.31089			0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.04691			0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.01893			0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.98756			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TWC022	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.94334			0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.70882			0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.58882			0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.49957			0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.47106			0.00	0	0.00
TWC027	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.39405			0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.10466			0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.58061			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.93808			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.50422			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.97000	109.72401		8.97000	109.69742			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.60076			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.21855			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.58766			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.22000	103.29173		9.22000	103.26602			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	89.49646		100.00000	89.28133			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	89.59541		100.00000	89.38003			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	89.62839		100.00000	89.41294			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.84917			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.27996			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.70650			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.73241			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.73357			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.43717			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.48153			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
VOD008	On 08/10/2013	Spot Bond	0.00000	100.00000	0.00000	101.64072				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	132.89000				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.41500	118.60663	6.41500	118.58628				0.00	0	92,300,000.00
WS05	On 01/08/2018	Spot Bond	0.53000	240.06259	0.53000	240.03581				0.00	0	60,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.45500	106.76700	6.45500	106.74857				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.38500	107.88218	7.38500	107.86092				0.00	0	85,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.68000	108.73951	7.68000	108.71724				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.07500	107.45387	8.07500	107.43076				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.11000	107.76309	8.11000	107.73981				0.00	0	15,000,000.00
Z009	On 30/11/2013	Spot Bond	5.24000	98.96287	5.24000	98.94881				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.00500	89.99014	6.00500	89.97567				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.23000	97.28682	5.23000	97.27310				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.24000	96.03277	5.24000	96.01927				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.93500	88.52133	5.93500	88.50719				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.22000	94.01156	5.22000	93.99839				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.00500	89.97567	6.00500	89.96121				0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	7.07000	65.76121	7.07000	65.74880				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	23.52601	100.00000	23.48138				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	12.45261	100.00000	12.42899				0.00	0	0.00

**Total for j-Bonds :** **310,928,862,458,720.00** **16,659,192,385** **00 233 052 236.00**

**Grand Total:** **310,932,485,721,208.00** **16,659,546,199** **00 235 894 926.00**