



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 18/07/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On 18/07/2013	Any day expiry	9.85960	9.85960		9.84560	9.84560		16.46	61,845,775.00	6,250	0.00
\$ / R	On 18/07/2013	Any day expiry	9.85	Call	9.60000	0.00960	32.90300	0.03290	9.600	16.46	0.00	0
\$ / R	On 18/07/2013	Any day expiry	9.85	Put	0.00000	0.00000	37.30300	0.03730	0.000	16.46	0.00	0
\$ / R	On 18/07/2013	Any day expiry	10.06	Call	0.00000	0.00000	2.01690	0.00202	0.000	16.46	0.00	0
\$ / R	On 18/07/2013	Any day expiry	10.06	Put	200.40000	0.20040	216.41690	0.21642	200.400	16.46	0.00	0
\$ / R	On 22/07/2013	Any day expiry			9.91240	9.91240	9.84830	9.84830		14.13	0.00	0
\$ / R	On 22/07/2013	Any day expiry	10.11	Call	16.60040	0.01660	16.41760	0.01642	16.600	18.91	0.00	0
\$ / R	On 22/07/2013	Any day expiry	10.11	Put	214.20040	0.21420	278.11760	0.27812	214.200	18.91	0.00	0
\$ / R	On 22/07/2013	Any day expiry	10.26	Call	7.31070	0.00731	8.32240	0.00832	7.311	22.32	0.00	0
\$ / R	On 22/07/2013	Any day expiry	10.26	Put	354.91070	0.35491	420.02240	0.42002	354.911	22.32	0.00	1,000.00
\$ / R	On 22/07/2013	Any day expiry	9.21	Call	702.58090	0.70258	639.03610	0.63904	702.581	24.95	0.00	0
\$ / R	On 22/07/2013	Any day expiry	9.21	Put	0.18090	0.00018	0.73610	0.00074	0.181	24.95	0.00	0
\$ / R	On 22/07/2013	Any day expiry	9.19	Call	722.56370	0.72256	658.93630	0.65894	722.564	25.38	0.00	0
\$ / R	On 22/07/2013	Any day expiry	9.19	Put	0.16370	0.00016	0.63630	0.00064	0.164	25.38	0.00	0
\$ / R	On 22/07/2013	Any day expiry	9.20	Call	712.57200	0.71257	648.98440	0.64898	712.572	25.16	0.00	0
\$ / R	On 22/07/2013	Any day expiry	9.20	Put	0.17200	0.00017	0.68440	0.00068	0.172	25.16	0.00	1,400.00
\$ / R	On 22/07/2013	Any day expiry	9.80	Call	135.07080	0.13507	98.89340	0.09889	135.071	15.48	0.00	0
\$ / R	On 22/07/2013	Any day expiry	9.80	Put	22.67080	0.02267	50.59340	0.05059	22.671	15.48	0.00	0
\$ / R	On 22/07/2013	Any day expiry	9.93	Call	52.98130	0.05298	42.98470	0.04298	52.981	14.81	0.00	0
\$ / R	On 22/07/2013	Any day expiry	9.93	Put	70.58130	0.07058	124.68470	0.12468	70.581	14.81	0.00	1,000.00
\$ / R	On 22/07/2013	Any day expiry	8.30	Call	1,612.40700	1.61241	1,548.30940	1.54831	1,612.407	44.57	0.00	0
\$ / R	On 22/07/2013	Any day expiry	8.30	Put	0.00700	0.00001	0.00940	0.00001	0.007	44.57	0.00	0
\$ / R	On 26/07/2013	Any day expiry			9.91390	9.91390	9.85400	9.85400		15.34	0.00	0
\$ / R	On 26/07/2013	Any day expiry	8.40	Call	1,513.91700	1.51392	1,454.02220	1.45402	1,513.917	31.17	0.00	0
\$ / R	On 26/07/2013	Any day expiry	8.40	Put	0.01700	0.00002	0.02220	0.00002	0.017	31.17	0.00	7,500.00
\$ / R	On 26/07/2013	Any day expiry	9.04	Call	874.29180	0.87429	814.74110	0.81474	874.292	23.40	0.00	0
\$ / R	On 26/07/2013	Any day expiry	9.04	Put	0.39180	0.00039	0.74110	0.00074	0.392	23.40	0.00	0
\$ / R	On 26/07/2013	Any day expiry	9.06	Call	854.35500	0.85436	794.85380	0.79485	854.355	23.26	0.00	0
\$ / R	On 26/07/2013	Any day expiry	9.06	Put	0.45500	0.00046	0.85380	0.00085	0.455	23.26	0.00	0
\$ / R	On 26/07/2013	Any day expiry	9.35	Call	567.56060	0.56756	510.11610	0.51012	567.561	21.21	0.00	0
\$ / R	On 26/07/2013	Any day expiry	9.35	Put	3.66060	0.00366	6.11610	0.00612	3.661	21.21	0.00	0
\$ / R	On 26/07/2013	Any day expiry	8.30	Call	1,613.91180	1.61391	1,554.01430	1.55401	1,613.912	32.52	0.00	0
\$ / R	On 26/07/2013	Any day expiry	8.30	Put	0.01180	0.00001	0.01430	0.00001	0.012	32.52	0.00	0
\$ / R	On 26/07/2013	Any day expiry	9.60	Call	330.12090	0.33012	280.39050	0.28039	330.121	18.65	0.00	0

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 26/07/2013	Any day expiry	9.60	Put	16.22090		0.01622	26.39050	0.02639	16.221	18.65	0.00	0	0.00	
\$ / R	On 26/07/2013	Any day expiry	9.70	Call	242.43820		0.24244	199.42280	0.19942	242.438	17.55	0.00	0	0.00	
\$ / R	On 26/07/2013	Any day expiry	9.70	Put	28.53820		0.02854	45.42280	0.04542	28.538	17.55	0.00	0	0.00	
\$ / R	On 26/07/2013	Any day expiry	9.05	Call	864.32220		0.86432	804.79550	0.80480	864.322	23.33	0.00	0	0.00	
\$ / R	On 26/07/2013	Any day expiry	9.05	Put	0.42220		0.00042	0.79550	0.00080	0.422	23.33	0.00	0	0.00	
\$ / R	On 26/07/2013	Any day expiry	9.85	Call	128.17440		0.12817	99.79940	0.09980	128.174	15.89	0.00	0	0.00	
\$ / R	On 26/07/2013	Any day expiry	9.85	Put	64.27440		0.06427	95.79940	0.09580	64.274	15.89	0.00	0	0.00	
\$ / R	On 26/07/2013	Any day expiry	10.20	Call	25.10300		0.02510	23.29220	0.02329	25.103	19.57	0.00	0	7,500.00	
\$ / R	On 26/07/2013	Any day expiry	10.20	Put	311.20300		0.31120	369.29220	0.36929	311.203	19.57	0.00	0	0.00	
\$ / R	On 26/07/2013	Any day expiry	9.51	Call	413.58510		0.41359	359.81280	0.35981	413.585	19.64	0.00	0	0.00	
\$ / R	On 26/07/2013	Any day expiry	9.51	Put	9.68510		0.00969	15.81280	0.01581	9.685	19.64	0.00	0	0.00	
\$ / R	On 26/07/2013	Any day expiry	8.10	Call	1,813.90580		1.81391	1,754.00620	1.75401	1,813.906	35.23	0.00	0	0.00	
\$ / R	On 26/07/2013	Any day expiry	8.10	Put	0.00580		0.00001	0.00620	0.00001	0.006	35.23	0.00	0	0.00	
\$ / R	On 26/07/2013	Any day expiry	8.20	Call	1,713.90820		1.71391	1,654.00930	1.65401	1,713.908	33.88	0.00	0	0.00	
\$ / R	On 26/07/2013	Any day expiry	8.20	Put	0.00820		0.00001	0.00930	0.00001	0.008	33.88	0.00	0	0.00	
\$ / R	On 26/07/2013	Any day expiry	8.25	Call	1,663.90980		1.66391	1,604.01160	1.60401	1,663.910	33.20	0.00	0	0.00	
\$ / R	On 26/07/2013	Any day expiry	8.25	Put	0.00980		0.00001	0.01160	0.00001	0.010	33.20	0.00	0	0.00	
\$ / R	On 31/07/2013	Any day expiry			9.92090		9.92090	9.86100	9.86100		15.16	0.00	0	50,000.00	
\$ / R	On 31/07/2013	Any day expiry	9.10	Call	822.31380		0.82231	763.35850	0.76336	822.314	20.10	0.00	0	0.00	
\$ / R	On 31/07/2013	Any day expiry	9.10	Put	1.41380		0.00141	2.35850	0.00236	1.414	20.10	0.00	0	0.00	
\$ / R	On 31/07/2013	Any day expiry	9.11	Call	812.40530		0.81241	753.49590	0.75350	812.405	20.05	0.00	0	0.00	
\$ / R	On 31/07/2013	Any day expiry	9.11	Put	1.50530		0.00151	2.49590	0.00250	1.505	20.05	0.00	0	0.00	
\$ / R	On 31/07/2013	Any day expiry	9.09	Call	832.22760		0.83223	773.22860	0.77323	832.228	20.16	0.00	0	0.00	
\$ / R	On 31/07/2013	Any day expiry	9.09	Put	1.32760		0.00133	2.22860	0.00223	1.328	20.16	0.00	0	0.00	
\$ / R	On 26/08/2013	Any day expiry			9.95730		9.95730	9.89760	9.89760		15.28	0.00	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.30	Call	674.09320		0.67409	620.92930	0.62093	674.093	14.83	0.00	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.30	Put	16.79320		0.01679	23.32930	0.02333	16.793	14.83	0.00	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.60	Call	418.32510		0.41833	377.86700	0.37787	418.325	14.75	0.00	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.60	Put	61.02510		0.06103	80.26700	0.08027	61.025	14.75	0.00	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.24	Call	730.14880		0.73015	675.69080	0.67569	730.149	14.96	0.00	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.24	Put	12.84880		0.01285	18.09080	0.01809	12.849	14.96	0.00	0	2,200.00	
\$ / R	On 26/08/2013	Any day expiry	9.29	Call	683.37050		0.68337	629.97520	0.62998	683.371	14.85	0.00	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.29	Put	16.07050		0.01607	22.37520	0.02238	16.070	14.85	0.00	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.84	Call	259.30980		0.25931	231.63700	0.23164	259.310	15.11	0.00	0	4,400.00	
\$ / R	On 26/08/2013	Any day expiry	9.84	Put	142.00980		0.14201	174.03700	0.17404	142.010	15.11	0.00	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.31	Call	664.84400		0.66484	611.91810	0.61192	664.844	14.81	0.00	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.31	Put	17.54400		0.01754	24.31810	0.02432	17.544	14.81	0.00	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.51	Call	488.94410		0.48894	444.13090	0.44413	488.944	14.62	0.00	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.51	Put	41.64410		0.04164	56.53090	0.05653	41.644	14.62	0.00	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.25	Call	1,707.58460		1.70758	1,648.00880	1.64801	1,707.585	19.64	0.00	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.25	Put	0.28460		0.00028	0.40880	0.00041	0.285	19.64	0.00	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.30	Call	1,657.63560		1.65764	1,598.08080	1.59808	1,657.636	19.35	0.00	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.30	Put	0.33560		0.00034	0.48080	0.00048	0.336	19.35	0.00	0	7,500.00	
\$ / R	On 26/08/2013	Any day expiry	9.70	Call	346.59010		0.34659	311.36890	0.31137	346.590	14.90	0.00	0	7,500.00	
\$ / R	On 26/08/2013	Any day expiry	9.70	Put	89.29010		0.08929	113.76890	0.11377	89.290	14.90	0.00	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.20	Call	1,757.54160		1.75754	1,697.94790	1.69795	1,757.542	19.94	0.00	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.20	Put	0.24160		0.00024	0.34790	0.00035	0.242	19.94	0.00	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future			9.98680		9.98680	9.92710	9.92710		15.47	0.00	15,525	618,280.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,143.31080		1.14331	1,085.40420	1.08540	1,143.311	15.65	0.00	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	6.51080		0.00651	8.30420	0.00830	6.511	15.65	0.00	0	2,193.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	719.33510		0.71934	668.80080	0.66880	719.335	14.70	0.00	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	32.53510		0.03254	41.70080	0.04170	32.535	14.70	0.00	0	75,438.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,241.59350		1.24159	1,183.20890	1.18321	1,241.594	16.08	0.00	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	4.79350		0.00479	6.10890	0.00611	4.794	16.08	0.00	0	2,630.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,192.38720		1.19239	1,134.22390	1.13422	1,192.387	15.86	0.00	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	5.58720		0.00559	7.12390	0.00712	5.587	15.86	0.00	0	100.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	549.76410		0.54976	507.08430	0.50708	549.764	14.50	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	9.50	Put	62.96410	0.06296		79.98430	0.07998	62.964	14.50	0.00	0	6.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.00	Call	997.08630	0.99709		940.91630	0.94092	997.086	15.01	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.00	Put	10.28630	0.01029		13.81630	0.01382	10.286	15.01	0.00	0	6,202.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.20	Call	809.45720	0.80946		756.60210	0.75660	809.457	14.80	0.00	0	12,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.20	Put	22.65720	0.02266		29.50210	0.02950	22.657	14.80	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.65	Call	440.67020	0.44067		404.32970	0.40433	440.670	14.79	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.65	Put	103.87020	0.10387		127.22970	0.12723	103.870	14.79	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.35	Call	675.47570	0.67548		626.28170	0.62628	675.476	14.65	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.35	Put	38.67570	0.03868		49.18170	0.04918	38.676	14.65	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.40	Call	632.53380	0.63253		584.79970	0.58480	632.534	14.60	0.00	0	400.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.40	Put	45.73380	0.04573		57.69970	0.05770	45.734	14.60	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.75	Call	375.96680	0.37597		344.00960	0.34401	375.967	14.99	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.75	Put	139.16680	0.13917		166.90960	0.16691	139.167	14.99	0.00	0	1,600.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.55	Call	511.86120	0.51186		471.23680	0.47124	511.861	14.60	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.55	Put	75.06120	0.07506		94.13680	0.09414	75.061	14.60	0.00	0	43,095.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.64	Call	447.50240	0.44750		410.72680	0.41073	447.502	14.77	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.64	Put	100.70240	0.10070		123.62680	0.12363	100.702	14.77	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.90	Call	291.48010	0.29148		265.96090	0.26596	291.480	15.28	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.90	Put	204.68010	0.20468		238.86090	0.23886	204.680	15.28	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.66	Call	433.90180	0.43390		397.99870	0.39800	433.902	14.81	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.66	Put	107.10180	0.10710		130.89870	0.13090	107.102	14.81	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.70	Call	407.48850	0.40749		373.33770	0.37334	407.488	14.89	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.70	Put	120.68850	0.12069		146.23770	0.14624	120.689	14.89	0.00	0	3,201.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.10	Call	204.95790	0.20496		188.40360	0.18840	204.958	15.86	0.00	0	1.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.10	Put	318.15790	0.31816		361.30360	0.36130	318.158	15.86	0.00	0	10,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.80	Call	346.12170	0.34612		316.34650	0.31635	346.122	15.08	0.00	0	100.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.80	Put	159.32170	0.15932		189.24650	0.18925	159.322	15.08	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.85	Call	317.96260	0.31796		290.33760	0.29034	317.963	15.18	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.85	Put	181.16260	0.18116		213.23760	0.21324	181.163	15.18	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.20	Call	172.18890	0.17219		158.61680	0.15862	172.189	16.25	0.00	0	500.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.20	Put	385.38890	0.38539		431.51680	0.43152	385.389	16.25	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.00	Call	243.46650	0.24347		223.46820	0.22347	243.467	15.47	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.00	Put	256.66650	0.25667		296.36820	0.29637	256.667	15.47	0.00	0	26,069.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.06	Call	219.63550	0.21964		201.75930	0.20176	219.635	15.70	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.06	Put	292.83550	0.29284		334.65930	0.33466	292.835	15.70	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.32	Call	139.50280	0.13950		128.92660	0.12893	139.503	16.72	0.00	0	200.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.32	Put	472.70280	0.47270		521.82660	0.52183	472.703	16.72	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.12	Call	197.96550	0.19797		182.04430	0.18204	197.965	15.94	0.00	0	2,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.12	Put	331.16550	0.33117		374.94430	0.37494	331.166	15.94	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.15	Call	187.89740	0.18790		172.89130	0.17289	187.897	16.06	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.15	Put	351.09740	0.35110		395.79130	0.39579	351.097	16.06	0.00	0	100.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.60	Call	86.18430	0.08618		80.78670	0.08079	86.184	17.88	0.00	0	10,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.60	Put	699.38430	0.69938		753.68670	0.75369	699.384	17.88	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.27	Call	152.30790	0.15231		140.55740	0.14056	152.308	16.53	0.00	0	15,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.27	Put	435.50790	0.43551		483.45740	0.48346	435.508	16.53	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.30	Call	144.49250	0.14449		133.45740	0.13346	144.493	16.64	0.00	0	35,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.30	Put	457.69250	0.45769		506.35740	0.50636	457.693	16.64	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.75	Call	67.60230	0.06760		63.78480	0.06378	67.602	18.56	0.00	0	19,088.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.75	Put	830.80230	0.83080		886.68480	0.88668	830.802	18.56	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.40	Call	121.20970	0.12121		112.30470	0.11230	121.210	17.03	0.00	0	6.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.40	Put	534.40970	0.53441		585.20470	0.58520	534.410	17.03	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.50	Call	101.71820	0.10172		94.94970	0.09495	101.718	17.43	0.00	0	200.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.50	Put	614.91820	0.61492		667.84970	0.66785	614.918	17.43	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.30	Call	29.64020	0.02964		28.60470	0.02860	29.640	21.01	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	11.30	Put	1,342.84020	1.34284		1,401.50470	1.40150	1,342.840	21.01	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.65	Call	79.41770	0.07942		74.60480	0.07460	79.418	18.11	0.00	0	5,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.65	Put	742.61770	0.74262		797.50480	0.79750	742.618	18.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2013		Foreign Exchange Future	10.70	Call	73.24110	0.07324	68.95230	0.06895	73.241	18.33	0.00	0	10,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.70	Put	786.44110	0.78644	841.85230	0.84185	786.441	18.33	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.25	Call	11.31150	0.01131	11.65850	0.01166	11.312	25.87	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.25	Put	2,274.51150	2.27451	2,334.55850	2.33456	2,274.511	25.87	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.80	Call	62.45360	0.06245	59.05750	0.05906	62.454	18.79	0.00	0	50,958.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.80	Put	875.65360	0.87565	931.95750	0.93196	875.654	18.79	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.00	Call	45.93390	0.04593	43.76860	0.04377	45.934	19.69	0.00	0	45,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.00	Put	1,059.13390	1.05913	1,116.66860	1.11667	1,059.134	19.69	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.50	Call	10.58060	0.01058	10.95740	0.01096	10.581	27.66	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.50	Put	2,523.78060	2.52378	2,583.85740	2.58386	2,523.781	27.66	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.60	Call	19.87470	0.01987	19.41150	0.01941	19.875	22.32	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.60	Put	1,633.07470	1.63307	1,692.31150	1.69231	1,633.075	22.32	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.90	Call	13.85670	0.01386	13.68240	0.01368	13.857	23.64	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.90	Put	1,927.05670	1.92706	1,986.58240	1.98658	1,927.057	23.64	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	7.30	Call	2,686.84380	2.68684	2,627.16110	2.62716	2,686.844	22.06	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	7.30	Put	0.04380	0.00004	0.06110	0.00006	0.044	22.06	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.50	Call	1,489.02230	1.48902	1,429.91570	1.42992	1,489.022	17.15	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.50	Put	2.22230	0.00222	2.81570	0.00282	2.222	17.15	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.70	Call	1,290.91190	1.29091	1,232.33610	1.23234	1,290.912	16.29	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.70	Put	4.11190	0.00411	5.23610	0.00524	4.112	16.29	0.00	0	12,000.00
\$ / R	On	23/09/2013		Any day expiry			9.99660	9.99660	9.93680	9.93680		15.49	0.00	0	0.00
\$ / R	On	23/09/2013	9.30	Call	734.37960		0.73438	684.40680	0.68441	734.380	14.68	0.00	0	0.00	
\$ / R	On	23/09/2013	9.30	Put	37.77960		0.03778	47.60680	0.04761	37.780	14.68	0.00	0	0.00	
\$ / R	On	23/09/2013	9.31	Call	725.64260		0.72564	675.92630	0.67593	725.643	14.67	0.00	0	0.00	
\$ / R	On	23/09/2013	9.31	Put	39.04260		0.03904	49.12630	0.04913	39.043	14.67	0.00	0	0.00	
\$ / R	On	23/09/2013	9.88	Call	321.49450		0.32149	294.81750	0.29482	321.495	15.25	0.00	0	2,400.00	
\$ / R	On	23/09/2013	9.88	Put	204.89450		0.20489	238.01750	0.23802	204.895	15.25	0.00	0	0.00	
\$ / R	On	23/09/2013	9.28	Call	751.95460		0.75195	701.48200	0.70148	751.955	14.70	0.00	0	0.00	
\$ / R	On	23/09/2013	9.28	Put	35.35460		0.03535	44.68200	0.04468	35.355	14.70	0.00	0	1,200.00	
\$ / R	On	23/09/2013	9.29	Call	743.15020		0.74315	692.92620	0.69293	743.150	14.69	0.00	0	0.00	
\$ / R	On	23/09/2013	9.29	Put	36.55020		0.03655	46.12620	0.04613	36.550	14.69	0.00	0	0.00	
\$ / R	On	26/09/2013		Any day expiry			10.00090	10.00090	9.94100	9.94100		15.53	0.00	0	0.00
\$ / R	On	26/09/2013	9.25	Call	785.15380		0.78515	734.11150	0.73411	785.154	14.75	0.00	0	0.00	
\$ / R	On	26/09/2013	9.25	Put	34.25380		0.03425	43.11150	0.04311	34.254	14.75	0.00	0	0.00	
\$ / R	On	26/09/2013	9.26	Call	776.30000		0.77630	725.49350	0.72549	776.300	14.74	0.00	0	0.00	
\$ / R	On	26/09/2013	9.26	Put	35.40000		0.03540	44.49350	0.04449	35.400	14.74	0.00	0	0.00	
\$ / R	On	26/09/2013	9.60	Call	501.81530		0.50182	463.66490	0.46366	501.815	14.74	0.00	0	0.00	
\$ / R	On	26/09/2013	9.60	Put	100.91530		0.10092	122.66490	0.12266	100.915	14.74	0.00	0	0.00	
\$ / R	On	26/09/2013	9.70	Call	434.97090		0.43497	400.87390	0.40087	434.971	14.94	0.00	0	7,500.00	
\$ / R	On	26/09/2013	9.70	Put	134.07090		0.13407	159.87390	0.15987	134.071	14.94	0.00	0	0.00	
\$ / R	On	26/09/2013	9.24	Call	794.03750		0.79404	742.76440	0.74276	794.038	14.76	0.00	0	0.00	
\$ / R	On	26/09/2013	9.24	Put	33.13750		0.03314	41.76440	0.04176	33.138	14.76	0.00	0	0.00	
\$ / R	On	26/09/2013	8.25	Call	1,752.47050		1.75247	1,692.95340	1.69295	1,752.470	17.81	0.00	0	0.00	
\$ / R	On	26/09/2013	8.25	Put	1.57050		0.00157	1.95340	0.00195	1.571	17.81	0.00	0	0.00	
\$ / R	On	26/09/2013	8.30	Call	1,702.72420		1.70272	1,643.27150	1.64327	1,702.724	17.62	0.00	0	0.00	
\$ / R	On	26/09/2013	8.30	Put	1.82420		0.00182	2.27150	0.00227	1.824	17.62	0.00	0	7,500.00	
\$ / R	On	26/09/2013	9.51	Call	567.08320		0.56708	525.38990	0.52539	567.083	14.56	0.00	0	0.00	
\$ / R	On	26/09/2013	9.51	Put	76.18320		0.07618	94.38990	0.09439	76.183	14.56	0.00	0	0.00	
\$ / R	On	26/09/2013	8.20	Call	1,802.25160		1.80225	1,742.67890	1.74268	1,802.252	18.00	0.00	0	0.00	
\$ / R	On	26/09/2013	8.20	Put	1.35160		0.00135	1.67890	0.00168	1.352	18.00	0.00	0	0.00	
\$ / R	On	22/10/2013		Any day expiry			10.03770	10.03770	9.97710	9.97710		15.67	0.00	0	0.00
\$ / R	On	22/10/2013	10.07	Call	307.76010		0.30776	287.49570	0.28750	307.760	15.74	0.00	0	6,000.00	
\$ / R	On	22/10/2013	10.07	Put	340.06010		0.34006	380.39570	0.38040	340.060	15.74	0.00	0	0.00	
\$ / R	On	22/10/2013	9.40	Call	713.89180		0.71389	667.45510	0.66746	713.892	14.60	0.00	0	0.00	
\$ / R	On	22/10/2013	9.40	Put	76.19180		0.07619	90.35510	0.09036	76.192	14.60	0.00	0	0.00	
\$ / R	On	22/10/2013	9.41	Call	705.86650		0.70587	659.70490	0.65970	705.866	14.60	0.00	0	0.00	
\$ / R	On	22/10/2013	9.41	Put	78.16650		0.07817	92.60490	0.09260	78.166	14.60	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	658.54270	0.65854	614.09150	0.61409	658.543	14.57	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	90.84270	0.09084	106.99150	0.10699	90.843	14.57	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	721.95690	0.72196	675.24660	0.67525	721.957	14.60	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	74.25690	0.07426	88.14660	0.08815	74.257	14.60	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry			10.04200	10.04200	9.98130	9.98130		15.71	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	635.57490	0.63557	592.69300	0.59269	635.575	14.62	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	103.57490	0.10357	121.39300	0.12139	103.575	14.62	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	605.65770	0.60566	565.81450	0.56581	605.658	14.60	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	113.65770	0.11366	134.51450	0.13451	113.658	14.60	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	304.12770	0.30413	284.42460	0.28442	304.128	15.89	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	362.12770	0.36213	403.12460	0.40312	362.128	15.89	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	650.80070	0.65080	606.88290	0.60688	650.801	14.63	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	98.80070	0.09880	115.58290	0.11558	98.801	14.63	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	643.16670	0.64317	599.54610	0.59955	643.167	14.62	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	101.16670	0.10117	118.24610	0.11825	101.167	14.62	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry			10.04620	10.04620	9.98560	9.98560		15.67	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	687.73390	0.68773	643.36480	0.64336	687.734	14.60	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	91.53390	0.09153	107.76480	0.10776	91.534	14.60	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	577.62320	0.57762	538.60010	0.53860	577.623	14.67	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	131.42320	0.13142	153.00010	0.15300	131.423	14.67	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	703.42780	0.70343	658.41250	0.65841	703.428	14.61	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	87.22780	0.08723	102.81250	0.10281	87.228	14.61	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	513.37670	0.51338	478.29290	0.47829	513.377	14.89	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	167.17670	0.16718	192.69290	0.19269	167.177	14.89	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	695.56120	0.69556	650.86650	0.65087	695.561	14.60	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	89.36120	0.08936	105.26650	0.10527	89.361	14.60	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,800.41760	1.80042	1,740.37950	1.74038	1,800.418	17.07	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	4.21760	0.00422	4.77950	0.00478	4.218	17.07	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,751.01270	1.75101	1,691.08460	1.69108	1,751.013	16.93	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	4.81270	0.00481	5.48460	0.00548	4.813	16.93	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry			10.08880	10.08880	10.02840	10.02840		15.87	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	581.95690	0.58196	547.71720	0.54772	581.957	14.92	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	193.15690	0.19316	219.31720	0.21932	193.157	14.92	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	769.64060	0.76964	724.89720	0.72490	769.641	14.73	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	110.84060	0.11084	126.49720	0.12650	110.841	14.73	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	761.98190	0.76198	717.49420	0.71749	761.982	14.73	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	113.18190	0.11318	129.09420	0.12909	113.182	14.73	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	754.35960	0.75436	710.12770	0.71013	754.360	14.72	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	115.55960	0.11556	131.72770	0.13173	115.560	14.72	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,798.38640	1.79839	1,739.39270	1.73939	1,798.386	16.86	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	9.58640	0.00959	10.99270	0.01099	9.586	16.86	0.00	0	7,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.11150	10.11150	10.05120	10.05120		15.86	0.00	3,324	85,037.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,253.41950	1.25342	1,198.10210	1.19810	1,253.419	15.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	41.91950	0.04192	46.90210	0.04690	41.919	15.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,227.75070	1.22775	1,172.68570	1.17269	1,227.751	15.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	44.15070	0.04415	49.38570	0.04939	44.151	15.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,182.02210	1.18202	1,127.43620	1.12744	1,182.022	15.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	48.42210	0.04842	54.13620	0.05414	48.422	15.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,161.92840	1.16193	1,107.56550	1.10757	1,161.928	15.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	50.42840	0.05043	56.36550	0.05637	50.428	15.11	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,136.66840	1.13667	1,082.59850	1.08260	1,136.668	15.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	53.06840	0.05307	59.29850	0.05930	53.068	15.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	987.20040	0.98720	937.47630	0.93748	987.200	14.83	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	75.70040	0.07570	86.27630	0.08628	75.700	14.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	714.41600	0.71442	672.80830	0.67281	714.416	14.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	152.91600	0.15292	171.60830	0.17161	152.916	14.72	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	678.92130	0.67892	641.52560	0.64153	678.921	14.71	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	167.42130	0.16742	190.32560	0.19033	167.421	14.71	0.00	0	10,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	622.74710	0.62275	588.11690	0.58812	622.747	14.91	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	201.24710	0.20125	226.91690	0.22692	201.247	14.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	616.73500	0.61673	582.41210	0.58241	616.735	14.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	205.23500	0.20523	231.21210	0.23121	205.235	14.94	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	559.12280	0.55912	527.84430	0.52784	559.123	15.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	247.62280	0.24762	276.64430	0.27664	247.623	15.17	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	532.00820	0.53201	502.23230	0.50223	532.008	15.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	270.50820	0.27051	301.03230	0.30103	270.508	15.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	457.25200	0.45725	431.82410	0.43182	457.252	15.63	1,509,180.00	150	150.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	345.75200	0.34575	380.62410	0.38062	345.752	15.63	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	412.68830	0.41269	390.90780	0.39091	412.688	15.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	401.18830	0.40119	439.70780	0.43971	401.188	15.86	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	349.33470	0.34933	331.48950	0.33149	349.335	16.38	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	507.83470	0.50783	550.28950	0.55029	507.835	16.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	339.24880	0.33925	322.03880	0.32204	339.249	16.47	0.00	0	5,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	527.74880	0.52775	570.83880	0.57084	527.749	16.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	307.81090	0.30781	292.59660	0.29260	307.811	16.78	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	596.31090	0.59631	641.39660	0.64140	596.311	16.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	266.43790	0.26644	253.86940	0.25387	266.438	17.24	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	704.93790	0.70494	752.66940	0.75267	704.938	17.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	254.04950	0.25405	242.48900	0.24249	254.050	17.40	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	742.54950	0.74255	791.28900	0.79129	742.549	17.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	231.64520	0.23165	221.49570	0.22150	231.645	17.73	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	820.14520	0.82015	870.29570	0.87030	820.145	17.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	211.54430	0.21154	202.65020	0.20265	211.544	18.06	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	900.04430	0.90004	951.45020	0.95145	900.044	18.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	177.32140	0.17732	170.53260	0.17053	177.321	18.71	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,065.82140	1.06582	1,119.33260	1.11933	1,065.821	18.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	149.66780	0.14967	144.45450	0.14445	149.668	19.37	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,238.16780	1.23817	1,293.25450	1.29325	1,238.168	19.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	132.42350	0.13242	128.17160	0.12817	132.424	19.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,370.92350	1.37092	1,426.97160	1.42697	1,370.924	19.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	117.69300	0.11769	114.23530	0.11424	117.693	20.34	0.00	0	16,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,506.19300	1.50619	1,563.03530	1.56304	1,506.193	20.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	101.28690	0.10129	98.68140	0.09868	101.287	20.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,689.78690	1.68979	1,747.48140	1.74748	1,689.787	20.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	82.11560	0.08212	80.44450	0.08044	82.116	21.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,970.61560	1.97062	2,029.24450	2.02924	1,970.616	21.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,393.09690	1.39310	1,336.59620	1.33660	1,393.097	15.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	31.59690	0.03160	35.39620	0.03540	31.597	15.76	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	73.78830	0.07379	74.36860	0.07437	73.788	23.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,312.28830	2.31229	2,373.16860	2.37317	2,312.288	23.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	72.46020	0.07246	73.18470	0.07318	72.460	24.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,460.96020	2.46096	2,521.98470	2.52198	2,460.960	24.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,713.42610	2.71343	2,653.34580	2.65335	2,713.426	19.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	1.92610	0.00193	2.14580	0.00215	1.926	19.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,118.51310	2.11851	2,059.05020	2.05905	2,118.513	17.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	7.01310	0.00701	7.85020	0.00785	7.013	17.72	0.00	0	100.00
\$ / R	On 23/12/2013	Any day expiry			10.12570	10.12570	10.06540	10.06540		15.95	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	707.09510	0.70710	667.41560	0.66742	707.095	14.73	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	171.39510	0.17140	192.01560	0.19202	171.395	14.73	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	700.13970	0.70014	661.27090	0.66127	700.140	14.73	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	174.43970	0.17444	195.87090	0.19587	174.440	14.73	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	693.21970	0.69322	655.17350	0.65517	693.220	14.73	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	177.51970	0.17752	199.77350	0.19977	177.520	14.73	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.17690	10.17690	10.11670	10.11670		16.03	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	354.19020	0.35419	339.18660	0.33919	354.190	17.00	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	707.29020	0.70729	752.48660	0.75249	707.290	17.00	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	495.73140	0.49573	472.34150	0.47234	495.731	15.82	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	438.83140	0.43883	475.64150	0.47564	438.831	15.82	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	359.89820	0.35990	344.58700	0.34459	359.898	16.94	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	692.99820	0.69300	737.88700	0.73789	692.998	16.94	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	357.02950	0.35703	341.87570	0.34188	357.029	16.97	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	700.12950	0.70013	745.17570	0.74518	700.129	16.97	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.22130	10.22130	10.16090	10.16090		16.02	0.00	0	2,500.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,224.98570	1.22499	1,172.62850	1.17263	1,224.986	14.92	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	93.68570	0.09369	101.72850	0.10173	93.686	14.92	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,216.31920	1.21632	1,164.07210	1.16407	1,216.319	14.90	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	95.01920	0.09502	103.17210	0.10317	95.019	14.90	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,207.66940	1.20767	1,155.53180	1.15553	1,207.669	14.87	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	96.36940	0.09637	104.63180	0.10463	96.369	14.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.24560	10.24560	10.18510	10.18510		16.11	0.00	0	33,853.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,120.52300	1.12052	1,073.30390	1.07330	1,120.523	14.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	124.92300	0.12492	138.20390	0.13820	124.923	14.60	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	873.11480	0.87311	833.11670	0.83312	873.115	14.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	217.51480	0.21751	238.01670	0.23802	217.515	14.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	866.38100	0.86638	826.61200	0.82661	866.381	14.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	220.78100	0.22078	241.51200	0.24151	220.781	14.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	859.67940	0.85968	820.14000	0.82014	859.679	14.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	224.07940	0.22408	245.04000	0.24504	224.079	14.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	800.82020	0.80082	763.37250	0.76337	800.820	14.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	255.22020	0.25522	278.27250	0.27827	255.220	14.81	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	769.27530	0.76928	736.06240	0.73606	769.275	14.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	273.67530	0.27368	300.96240	0.30096	273.675	14.84	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	533.67410	0.53367	511.91420	0.51191	533.674	16.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	538.07410	0.53807	576.81420	0.57681	538.074	16.11	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	496.92190	0.49692	477.00090	0.47700	496.922	16.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	601.32190	0.60132	641.90090	0.64190	601.322	16.38	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	479.62620	0.47963	460.58300	0.46058	479.626	16.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	634.02620	0.63403	675.48300	0.67548	634.026	16.52	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	447.07240	0.44707	429.69050	0.42969	447.072	16.79	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	701.47240	0.70147	744.59050	0.74459	701.472	16.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	417.08370	0.41708	401.24100	0.40124	417.084	17.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	771.48370	0.77148	816.14100	0.81614	771.484	17.06	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	402.99160	0.40299	387.87530	0.38788	402.992	17.19	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	807.39160	0.80739	852.77530	0.85278	807.392	17.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	352.47110	0.35247	340.04680	0.34005	352.471	17.75	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	956.87110	0.95687	1,004.94680	1.00495	956.871	17.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	320.00960	0.32001	309.16650	0.30917	320.010	18.17	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,074.40960	1.07441	1,124.06650	1.12407	1,074.410	18.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	300.52490	0.30052	290.62520	0.29063	300.525	18.46	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,154.92490	1.15492	1,205.52520	1.20553	1,154.925	18.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	291.37730	0.29138	281.91690	0.28192	291.377	18.60	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,195.77730	1.19578	1,246.81690	1.24682	1,195.777	18.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	274.18240	0.27418	265.34130	0.26534	274.182	18.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,278.58240	1.27858	1,330.24130	1.33024	1,278.582	18.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	236.13030	0.23613	228.90940	0.22891	236.130	19.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,490.53030	1.49053	1,543.80940	1.54381	1,490.530	19.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	204.87560	0.20488	199.11570	0.19912	204.876	20.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,709.27560	1.70928	1,764.01570	1.76402	1,709.276	20.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	179.24840	0.17925	174.65550	0.17466	179.248	20.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,933.64840	1.93365	1,989.55550	1.98956	1,933.648	20.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	158.14370	0.15814	154.48400	0.15448	158.144	21.57	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,162.54370	2.16254	2,219.38400	2.21938	2,162.544	21.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,603.10370	1.60310	1,547.50850	1.54751	1,603.104	15.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	57.50370	0.05750	62.40850	0.06241	57.504	15.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	150.39850	0.15040	149.76370	0.14976	150.399	22.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,404.79850	2.40480	2,464.66370	2.46466	2,404.799	22.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	147.43400	0.14743	147.09980	0.14710	147.434	23.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,601.83400	2.60183	2,661.99980	2.66200	2,601.834	23.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,559.11770	2.55912	2,499.56320	2.49956	2,559.118	18.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	13.51770	0.01352	14.46320	0.01446	13.518	18.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,072.20360	2.07220	2,013.93430	2.01393	2,072.204	16.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	26.60360	0.02660	28.83430	0.02883	26.604	16.72	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,251.28690	1.25129	1,199.36690	1.19937	1,251.287	14.91	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	102.78690	0.10279	111.46690	0.11147	102.787	14.91	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,242.70450	1.24270	1,190.89960	1.19090	1,242.704	14.89	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	104.20450	0.10420	112.99960	0.11300	104.205	14.89	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.24850	10.24850	10.18790	10.18790		16.11	0.00	0	3,000.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,259.88420	1.25988	1,207.85220	1.20785	1,259.884	14.93	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	101.38420	0.10138	109.95220	0.10995	101.384	14.93	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.34830	10.34830	10.28710	10.28710		16.25	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	795.55360	0.79555	766.69590	0.76670	795.554	15.20	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	387.25360	0.38725	419.59590	0.41960	387.254	15.20	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	790.63100	0.79063	761.98070	0.76198	790.631	15.23	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	392.33100	0.39233	424.88070	0.42488	392.331	15.23	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	785.74470	0.78574	757.29720	0.75730	785.745	15.25	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	397.44470	0.39744	430.19720	0.43020	397.445	15.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.37540	10.37540	10.31410	10.31410		16.34	0.00	0	7,190.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,324.55010	1.32455	1,273.58740	1.27359	1,324.550	14.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	149.15010	0.14915	159.48740	0.15949	149.150	14.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,036.95240	1.03695	997.88450	0.99788	1,036.952	14.77	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	251.55240	0.25155	273.78450	0.27378	251.552	14.77	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,030.38370	1.03038	991.46160	0.99146	1,030.384	14.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	254.98370	0.25498	277.36160	0.27736	254.984	14.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,023.84400	1.02384	985.06770	0.98507	1,023.844	14.79	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	258.44400	0.25844	280.96770	0.28097	258.444	14.79	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	935.34580	0.93535	898.60330	0.89860	935.346	14.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	309.94580	0.30995	334.50330	0.33450	309.946	14.92	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	905.13300	0.90513	869.09960	0.86910	905.133	14.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	329.73300	0.32973	354.99960	0.35500	329.733	14.96	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	502.81550	0.50282	487.93770	0.48794	502.816	17.32	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	927.41550	0.92742	973.83770	0.97384	927.416	17.32	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	334.43330	0.33443	326.31140	0.32631	334.433	19.30	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,559.03330	1.55903	1,612.21140	1.61221	1,559.033	19.30	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	291.16300	0.29116	284.75090	0.28475	291.163	20.02	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,815.76300	1.81576	1,870.65090	1.87065	1,815.763	20.02	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	255.87400	0.25587	250.80860	0.25081	255.874	20.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,080.47400	2.08047	2,136.70860	2.13671	2,080.474	20.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	226.97850	0.22698	231.86010	0.23186	226.978	21.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,351.57850	2.35158	2,417.76010	2.41776	2,351.579	21.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	218.29990	0.21830	223.65020	0.22365	218.300	23.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,742.89990	2.74290	2,809.55020	2.80955	2,742.900	23.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,982.20760	1.98221	1,925.48190	1.92548	1,982.208	15.90	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	56.80760	0.05681	61.38190	0.06138	56.808	15.90	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,710.46470	1.71046	1,655.61940	1.65562	1,710.465	15.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	85.06470	0.08506	91.51940	0.09152	85.065	15.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,492.35060	1.49235	1,439.49140	1.43949	1,492.351	15.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	116.95060	0.11695	125.39140	0.12539	116.951	15.08	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry			9.60000	9.60000	9.60000	9.60000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Any day expiry	9.60	Call	0.00040	0.00000	0.00000	0.00040	0.00000	0.00000	0.000		0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.60	Put	0.00040	0.00000	0.00000	0.00040	0.00000	0.00000	0.000		0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.61	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.61	Put	10.00000	0.01000	10.00000	10.00000	0.01000	10.000	0.000		0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.59	Call	10.00000	0.01000	10.00000	10.00000	0.01000	10.000	0.000		0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.59	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
\$ / R	On 24/06/2014	Any day expiry			9.97000	9.97000	9.97000	9.97000	9.97000	9.97000			0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.52180	10.52180	10.52180	10.46020	10.46020			16.62	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,190.17660	2.19018	2,133.76380	2.13376	2,190.177	2.13376	2,190.177	15.75	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	68.37660	0.06838	73.56380	0.07356	68.377	0.07356	68.377	15.75	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,750.14960	1.75015	1,697.98560	1.69799	1,750.150	1.69799	1,750.150	15.28	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	128.34960	0.12835	137.78560	0.13779	128.350	0.13779	128.350	15.28	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	841.80950	0.84181	817.85490	0.81785	841.809	0.81785	841.809	16.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	610.00950	0.61001	647.65490	0.64765	610.009	0.64765	610.009	16.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	837.72210	0.83772	813.91590	0.81392	837.722	0.81392	837.722	16.14	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	615.92210	0.61592	653.71590	0.65372	615.922	0.65372	615.922	16.14	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,662.64080	2.66264	2,603.39100	2.60339	2,662.641	2.60339	2,662.641	16.89	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	40.84080	0.04084	43.19100	0.04319	40.841	0.04319	40.841	16.89	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	613.62330	0.61362	597.44690	0.59745	613.623	0.59745	613.623	17.57	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,041.82330	1.04182	1,087.24690	1.08725	1,041.823	1.08725	1,041.823	17.57	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	378.42250	0.37842	370.41700	0.37042	378.423	0.37042	378.423	20.02	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,956.62250	1.95662	2,010.21700	2.01022	1,956.623	2.01022	1,956.623	20.02	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,026.86760	1.02687	993.86510	0.99387	1,026.868	0.99387	1,026.868	15.30	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	405.06760	0.40507	433.66510	0.43367	405.068	0.43367	405.068	15.30	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	316.29710	0.31630	313.49510	0.31350	316.297	0.31350	316.297	21.06	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,394.49710	2.39450	2,453.29510	2.45330	2,394.497	2.45330	2,394.497	21.06	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	298.81900	0.29882	297.05830	0.29706	298.819	0.29706	298.819	23.21	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,927.01900	2.92702	2,986.85830	2.98686	2,927.019	2.98686	2,927.019	23.21	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	833.65940	0.83366	810.00540	0.81001	833.659	0.81001	833.659	16.16	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	621.85940	0.62186	659.80540	0.65981	621.859	0.65981	621.859	16.16	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.66200	10.66200	10.60060	10.60060				17.01	0.00	0	3,920.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,139.06640	1.13907	1,106.19270	1.10619	1,139.066	1.10619	1,139.066	15.65	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	477.06640	0.47707	505.59270	0.50559	477.066	0.50559	477.066	15.65	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	742.88390	0.74288	723.46370	0.72346	742.884	0.72346	742.884	17.66	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,080.88390	1.08088	1,122.86370	1.12286	1,080.884	1.12286	1,080.884	17.66	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,210.10290	2.21010	2,154.20610	2.15421	2,210.103	2.15421	2,210.103	15.53	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	98.10290	0.09810	103.60610	0.10361	98.103	0.10361	98.103	15.53	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,372.98970	1.37299	1,333.15600	1.33316	1,372.990	1.33316	1,372.990	15.10	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	310.98970	0.31099	332.55600	0.33256	310.990	0.33256	310.990	15.10	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,717.93480	2.71793	2,659.50580	2.65951	2,717.935	2.65951	2,717.935	16.47	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	55.93480	0.05593	58.90580	0.05891	55.935	0.05891	55.935	16.47	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,299.66140	2.29966	2,243.12730	2.24313	2,299.661	2.24313	2,299.661	15.64	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	87.66140	0.08766	92.52730	0.09253	87.661	0.09253	87.661	15.64	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,254.01300	2.25401	2,197.73490	2.19773	2,254.013	2.19773	2,254.013	15.55	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	92.01300	0.09201	97.13490	0.09713	92.013	0.09713	92.013	15.55	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.24700	11.24700	11.18620	11.18620				17.96	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,362.54260	2.36254	2,313.84530	2.31385	2,362.543	2.31385	2,362.543	15.55	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	265.54260	0.26554	277.64530	0.27765	265.543	0.27765	265.543	15.55	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,325.60000	2.32560	2,277.35190	2.27735	2,325.600	2.27735	2,325.600	15.58	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	278.60000	0.27860	291.15190	0.29115	278.600	0.29115	278.600	15.58	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,289.05960	2.28906	2,241.26670	2.24127	2,289.060	2.24127	2,289.060	15.61	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	292.05960	0.29206	305.06670	0.30507	292.060	0.30507	292.060	15.61	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.98680	9.98680	9.92710	9.92710				15.47	0.00	0	651.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	13,233.93880	0.13234	12,239.00460	0.12239	13,233.939	0.12239	13,233.939	16.84	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	49,553.93880	0.49554	54,529.00460	0.54529	49,553.939	0.54529	49,553.939	16.84	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	109,438.53190	1.09439	103,677.92050	1.03678	109,438.532	1.03678	109,438.532	15.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.90	Put	758.53190	0.00759	967.92050	0.00968	758.532	15.43	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.91	Call	108,462.00860	1.08462	102,707.90040	1.02708	108,462.009	15.39	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.91	Put	782.00860	0.00782	997.90040	0.00998	782.009	15.39	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	9.60	Call	47,547.58230	0.47548	43,696.35640	0.43696	47,547.582	14.69	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	9.60	Put	8,867.58230	0.08868	10,986.35640	0.10986	8,867.582	14.69	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.89	Call	110,415.72500	1.10416	104,648.82190	1.04649	110,415.725	15.48	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.89	Put	735.72500	0.00736	938.82190	0.00939	735.725	15.48	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Call	20,228.01400	0.20228	19,391.84850	0.19392	20,228.014	18.22	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Put	94,078.01400	0.94078	99,271.84850	0.99272	94,078.014	18.22	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.51	Call	74,348.06730	0.74348	70,080.02180	0.70080	74,348.067	14.73	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.51	Put	14,198.06730	0.14198	15,960.02180	0.15960	14,198.067	14.73	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.49	Call	75,823.15260	0.75823	71,504.14710	0.71504	75,823.153	14.74	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.49	Put	13,673.15260	0.13673	15,384.14710	0.15384	13,673.153	14.74	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Call	35,623.53500	0.35624	33,790.20250	0.33790	35,623.535	16.32	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Put	49,473.53500	0.49474	53,670.20250	0.53670	49,473.535	16.32	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Call	32,312.03720	0.32312	30,688.20090	0.30688	32,312.037	16.63	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Put	56,162.03720	0.56162	60,568.20090	0.60568	56,162.037	16.63	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.50	Call	75,083.70820	0.75084	70,790.20030	0.70790	75,083.708	14.74	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.50	Put	13,933.70820	0.13934	15,670.20030	0.15670	13,933.708	14.74	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future			10.11150	10.11150	10.05120	10.05120		15.86	0.00	0	10.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Put	69,461.03720	0.69461	73,750.70040	0.73751	69,461.037	16.76	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future			10.24560	10.24560	10.18510	10.18510		16.11	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Call	44,707.24100	0.44707	42,963.14720	0.42963	44,707.241	16.79	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Put	70,147.24100	0.70147	74,453.14720	0.74453	70,147.241	16.79	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Call	44,396.33660	0.44396	42,668.03650	0.42668	44,396.337	16.81	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Put	70,836.33660	0.70836	75,158.03650	0.75158	70,836.337	16.81	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Call	45,021.03720	0.45021	43,260.70040	0.43261	45,021.037	16.76	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future			15.17340	15.17340	15.05460	15.05460		14.12	0.00	2,856	27,818.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.74	Call	597.43040	0.59743	549.24420	0.54924	597.430	13.95	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.74	Put	164.03040	0.16403	234.64420	0.23464	164.030	13.95	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.75	Call	590.68280	0.59068	543.20370	0.54320	590.683	13.95	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.75	Put	167.28280	0.16728	238.60370	0.23860	167.283	13.95	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.76	Call	583.97690	0.58398	537.20340	0.53720	583.977	13.96	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.76	Put	170.57690	0.17058	242.60340	0.24260	170.577	13.96	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Call	801.71300	0.80171	767.85750	0.76786	801.713	14.34	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Put	356.81300	0.35681	442.85750	0.44286	356.813	14.34	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future			15.35490	15.35490	15.23500	15.23500		14.76	0.00	503	9,337.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Call	813.25110	0.81325	778.48160	0.77848	813.251	14.32	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Put	348.35110	0.34835	433.48160	0.43348	348.351	14.32	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Call	807.46700	0.80747	773.15730	0.77316	807.467	14.33	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Put	352.56700	0.35257	438.15730	0.43816	352.567	14.33	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Put	225.15820	0.22516	290.65210	0.29065	225.158	13.92	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Call	1,469.49770	1.46950	1,415.02860	1.41503	1,469.498	13.92	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Put	227.69770	0.22770	293.62860	0.29363	227.698	13.92	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future			15.55180	15.55180	15.43140	15.43140		14.87	0.00	0	2,079.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Call	1,484.44250	1.48444	1,429.09220	1.42909	1,484.443	13.92	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Put	222.64250	0.22264	287.69220	0.28769	222.643	13.92	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Call	1,476.95820	1.47696	1,422.05210	1.42205	1,476.958	13.92	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Call	780.55430	0.78055	791.55600	0.79156	780.554	15.36	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Put	1,086.35430	1.08635	1,219.15600	1.21916	1,086.354	15.36	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.06	Call	777.15450	0.77715	788.26150	0.78826	777.154	15.37	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.06	Put	1,092.95450	1.09295	1,225.86150	1.22586	1,092.954	15.37	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future			15.74420	15.74420	15.62240	15.62240		14.97	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Call	783.97630	0.78398	794.85940	0.79486	783.976	15.35	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Put	1,079.77630	1.07978	1,212.45940	1.21246	1,079.776	15.35	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
¥ / R	On 16/09/2013	Foreign Exchange Future		0.09931	0.09931		0.09949	0.09949		17.09	0.00	0	269.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	946.28980	0.00946	964.25140	0.00964	946.290	15.68	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	15.78980	0.00016	15.35140	0.00015	15.790	15.68	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	241.98270	0.00242	256.84630	0.00257	241.983	17.09	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	311.48270	0.00311	307.94630	0.00308	311.483	17.09	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	47.23280	0.00047	55.02810	0.00055	47.233	20.69	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,116.73280	0.01117	1,106.12810	0.01106	1,116.733	20.69	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future		0.10060	0.10060		0.10079	0.10079		19.03	0.00	0	14,275.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,151.20820	0.01151	1,170.94230	0.01171	1,151.208	17.68	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	91.00820	0.00091	91.94230	0.00092	91.008	17.68	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	515.24450	0.00515	533.78320	0.00534	515.244	19.03	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	455.04450	0.00455	454.78320	0.00455	455.044	19.03	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	225.79780	0.00226	240.82980	0.00241	225.798	21.65	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	1,165.59780	0.01166	1,161.82980	0.01162	1,165.598	21.65	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future		13.07680	13.07680		13.00260	13.00260		14.95	0.00	41	71,096.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,108.25750	1.10826	1,040.21350	1.04021	1,108.258	14.30	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	21.45750	0.02146	27.61350	0.02761	21.458	14.30	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	1,098.97680	1.09898	1,031.07220	1.03107	1,098.977	14.30	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	22.17680	0.02218	28.47220	0.02847	22.177	14.30	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	1,089.71610	1.08972	1,021.95370	1.02195	1,089.716	14.30	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Put	1,462.96440	1.46296	1,537.83100	1.53783	1,462.964	18.50	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	1,781.97020	1.78197	1,708.35370	1.70835	1,781.970	17.01	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	5.17020	0.00517	5.75370	0.00575	5.170	17.01	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	1,583.72130	1.58372	1,510.32850	1.51033	1,583.721	15.93	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	6.92130	0.00692	7.72850	0.00773	6.921	15.93	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	207.83010	0.20783	242.24870	0.24225	207.830	14.69	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	1,534.26340	1.53426	1,460.94240	1.46094	1,534.263	15.66	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	7.46340	0.00746	8.34240	0.00834	7.463	15.66	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	109.33850	0.10934	105.92400	0.10592	109.339	16.64	0.00	0	31,212.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	832.53850	0.83254	903.32400	0.90332	832.539	16.64	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Call	39.76440	0.03976	40.43100	0.04043	39.764	18.50	0.00	0	7,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	47.70360	0.04770	58.21290	0.05821	47.704	14.30	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	789.69160	0.78969	728.07760	0.72808	789.692	14.29	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	62.89160	0.06289	75.47760	0.07548	62.892	14.29	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Call	632.70500	0.63270	579.84230	0.57984	632.705	14.39	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Put	105.90500	0.10591	127.24230	0.12724	105.905	14.39	0.00	0	46,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	434.63010	0.43463	394.84870	0.39485	434.630	14.69	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	22.91610	0.02292	29.35370	0.02935	22.916	14.30	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	1,052.87970	1.05288	985.70680	0.98571	1,052.880	14.30	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	26.07970	0.02608	33.10680	0.03311	26.080	14.30	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	1,007.33020	1.00733	940.94420	0.94094	1,007.330	14.30	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	30.53020	0.03053	38.34420	0.03834	30.530	14.30	0.00	0	30,800.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	874.50360	0.87450	810.81290	0.81081	874.504	14.30	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry		12.07570	12.07570		12.07570	12.07570		13.20	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.90	Call	460.89080	0.46089	462.31480	0.46231	460.891	13.04	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.90	Put	285.19080	0.28519	286.61480	0.28661	285.191	13.04	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.91	Call	455.60570	0.45561	457.03440	0.45703	455.606	13.05	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.91	Put	289.90570	0.28991	291.33440	0.29133	289.906	13.05	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.89	Call	466.22330	0.46622	467.64250	0.46764	466.223	13.03	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.89	Put	280.52330	0.28052	281.94250	0.28194	280.523	13.03	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	935.26440	0.93526	879.47770	0.87948	935.264	14.43	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	189.66440	0.18966	208.97770	0.20898	189.664	14.43	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	864.61720	0.86462	815.68760	0.81569	864.617	14.43	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	219.01720	0.21902	245.18760	0.24519	219.017	14.43	0.00	0	200.00

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	13.10	Call	583.22500		0.58322		549.06140	0.54906	583.225	15.16	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	437.62500		0.43763		478.56140	0.47856	437.625	15.16	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,748.02180		1.74802		1,675.29950	1.67530	1,748.022	15.51	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	45.42180		0.04542		47.79950	0.04780	45.422	15.51	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,074.70220		2.07470		2,001.35070	2.00135	2,074.702	16.40	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	29.10220		0.02910		30.85070	0.03085	29.102	16.40	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,842.51310		1.84251		1,769.58090	1.76958	1,842.513	15.77	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	39.91310		0.03991		42.08090	0.04208	39.913	15.77	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,795.18070		1.79518		1,722.35020	1.72235	1,795.181	15.64	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	42.58070		0.04258		44.85020	0.04485	42.581	15.64	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.24560		13.24560		13.17050	13.17050		15.38	0.00	0	32,269.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	250.20990		0.25021		270.50090	0.27050	250.210	14.37	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,172.84420		1.17284		1,117.93770	1.11794	1,172.844	14.38	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	253.24420		0.25324		273.73770	0.27374	253.244	14.38	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.42960		13.42960		13.35420	13.35420		15.51	0.00	0	7,837.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,186.80030		1.18680		1,131.49290	1.13149	1,186.800	14.37	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	247.20030		0.24720		267.29290	0.26729	247.200	14.37	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,179.80990		1.17981		1,124.70090	1.12470	1,179.810	14.37	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	731.30130		0.73130		704.71910	0.70472	731.301	15.85	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	921.80130		0.92180		971.81910	0.97182	921.801	15.85	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	727.77610		0.72778		701.33350	0.70133	727.776	15.86	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	928.27610		0.92828		978.43350	0.97843	928.276	15.86	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.60950		13.60950		13.53290	13.53290		15.54	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	734.85050		0.73485		708.11760	0.70812	734.851	15.83	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	915.35050		0.91535		965.21760	0.96522	915.351	15.83	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	864.63180		0.86463		906.81210	0.90681	864.632	15.56	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,180.10410		1.18010		1,145.51880	1.14552	1,180.104	15.57	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	870.50410		0.87050		912.81880	0.91282	870.504	15.57	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,176.00030		1.17600		1,141.54250	1.14154	1,176.000	15.59	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	876.40030		0.87640		918.84250	0.91884	876.400	15.59	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.00960		14.00960		13.93270	13.93270		16.04	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,184.23180		1.18423		1,149.51210	1.14951	1,184.232	15.56	0.00	0	0.00
2025	On 01/08/2013	Bond Future			109.89807		109.89807		109.89491	109.89491			0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Put	8,091.93000		8.09193		8,095.09000	8.09509	8,091.930		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Put	8,101.93000		8.10193		8,105.09000	8.10509	8,101.930		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	8,111.93000		8.11193		8,115.09000	8.11509	8,111.930		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	452.90000		0.45290		449.68000	0.44968	452.900		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future			111.46290		111.46290		111.45968	111.45968			0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	472.90000		0.47290		469.68000	0.46968	472.900		0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	462.90000		0.46290		459.68000	0.45968	462.900		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future			108.15475		108.15475		107.84499	107.84499			0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	6,835.25000		6.83525		7,145.01000	7.14501	6,835.250		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Put	6,845.25000		6.84525		7,155.01000	7.15501	6,845.250		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Put	6,855.25000		6.85525		7,165.01000	7.16501	6,855.250		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
2038	On 07/11/2013	Bond Future	110.01	Put	315.16000		0.31516		629.22000	0.62922	315.160		0.00	0	0.00
2038	On 07/11/2013	Bond Future			109.69484		109.69484		109.38078	109.38078			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	295.16000		0.29516		609.22000	0.60922	295.160		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	305.16000		0.30516		619.22000	0.61922	305.160		0.00	0	0.00
2050	On 01/08/2013	Bond Future			109.34132		109.34132		109.33626	109.33626			0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	118.99	Put	9,648.68000		9.64868		9,653.74000	9.65374	9,648.680		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Put	9,658.68000		9.65868		9,663.74000	9.66374	9,658.680		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Put	9,668.68000		9.66868		9,673.74000	9.67374	9,668.680		0.00	0	0.00
2050	On 07/11/2013	Bond Future			110.89843		110.89843		110.89309	110.89309			0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Call	908.43000		0.90843		903.09000	0.90309	908.430		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	898.43000		0.89843		893.09000	0.89309	898.430		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	888.43000		0.88843		883.09000	0.88309	888.430		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 01/08/2013	Index Future			405.10900		405.10900		405.46800	405.46800			0.00	0	0.00
AL37	On 07/11/2013	Index Future			410.82300		410.82300		411.18700	411.18700			0.00	0	0.00
AL37	On 06/02/2014	Index Future			416.33700		416.33700		416.70600	416.70600			0.00	0	0.00
AL7T	On 01/08/2013	Index Future			480.75500		480.75500		481.64500	481.64500			0.00	0	1.00
AL7T	On 07/11/2013	Index Future			487.53600		487.53600		488.43800	488.43800			0.00	0	0.00
AL7T	On 06/02/2014	Index Future			494.07900		494.07900		494.99400	494.99400			0.00	0	0.00
ALBI	On 01/08/2013	Index Future			432.25500		432.25500		433.06100	433.06100			0.00	0	671.00
ALBI	On 07/11/2013	Index Future			438.35200		438.35200		439.16900	439.16900			0.00	0	165.00
ALBI	On 06/02/2014	Index Future			444.23500		444.23500		445.06400	445.06400			0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.10940		9.10940		9.10950	9.10950		13.43	0.00	751	6,701.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	122.36010		0.12236		124.47920	0.12448	122.360	13.68	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	312.96010		0.31296		314.97920	0.31498	312.960	13.68	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	12.92080		0.01292		13.33600	0.01334	12.921	17.86	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,203.52080		1.20352		1,203.83600	1.20384	1,203.521	17.86	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	312.04250		0.31204		314.33060	0.31433	312.043	12.99	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	69.99380		0.06999		72.07330	0.07207	69.994	12.77	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	318.40640		0.31841		320.68840	0.32069	318.406	12.97	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	99.00640		0.09901		101.18840	0.10119	99.006	12.97	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	102.64250		0.10264		104.83060	0.10483	102.643	12.99	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	305.76250		0.30576		308.05420	0.30805	305.763	13.01	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	106.36250		0.10636		108.55420	0.10855	106.363	13.01	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	635.78630		0.63579		637.03300	0.63703	635.786	13.92	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	26.38630		0.02639		27.53300	0.02753	26.386	13.92	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	379.39380		0.37939		381.57330	0.38157	379.394	12.77	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	913.58460		0.91358		913.92260	0.91392	913.585	13.39	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	44.48460		0.04448		44.62260	0.04462	44.485	13.39	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	667.84070		0.66784		668.33980	0.66834	667.841	13.37	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	98.74070		0.09874		99.03980	0.09904	98.741	13.37	0.00	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	268.83440	0.26883		269.57150	0.26957	268.834	14.08	0.00	0	201.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	399.73440	0.39973		400.27150	0.40027	399.734	14.08	0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	173.42690	0.17343		174.17890	0.17418	173.427	14.57	0.00	0	100.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	604.32690	0.60433		604.87890	0.60488	604.327	14.57	0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	62.08700	0.06209		62.58180	0.06258	62.087	15.97	0.00	0	201.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,192.98700	1.19299		1,193.28180	1.19328	1,192.987	15.97	0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	43.80930	0.04381		44.11030	0.04411	43.809	16.92	0.00	0	100.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,474.70930	1.47471		1,474.81030	1.47481	1,474.709	16.92	0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	213.40470	0.21340		214.15940	0.21416	213.405	14.34	0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	504.30470	0.50430		504.85940	0.50486	504.305	14.34	0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	210.29700	0.21030		211.05200	0.21105	210.297	14.36	0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	511.19700	0.51120		511.75200	0.51175	511.197	14.36	0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.16910	9.16910		9.16930	9.16930		13.83	0.00	0	10,045.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	207.23150	0.20723		207.98680	0.20799	207.232	14.37	0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	518.13150	0.51813		518.68680	0.51869	518.132	14.37	0.00	0	0.00	
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	583.88920	0.58389		583.76190	0.58376	583.889	14.22	0.00	0	0.00	
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	315.90070	0.31590		316.66130	0.31666	315.901	14.19	0.00	0	0.00	
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	570.60070	0.57060		570.46130	0.57046	570.601	14.19	0.00	0	0.00	
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	312.52840	0.31253		313.29500	0.31329	312.528	14.21	0.00	0	0.00	
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	577.22840	0.57723		577.09500	0.57709	577.228	14.21	0.00	0	0.00	
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.23530	9.23530		9.23620	9.23620		13.82	0.00	0	2,890.00	
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	309.18920	0.30919		309.96190	0.30996	309.189	14.22	0.00	0	0.00	
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	284.93600	0.28494		285.96030	0.28596	284.936	14.72	0.00	0	0.00	
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	894.83600	0.89484		894.76030	0.89476	894.836	14.72	0.00	0	0.00	
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	289.98160	0.28998		291.01300	0.29101	289.982	14.68	0.00	0	0.00	
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	879.88160	0.87988		879.81300	0.87981	879.882	14.68	0.00	0	0.00	
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	287.44750	0.28745		288.47540	0.28848	287.448	14.70	0.00	0	0.00	
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	887.34750	0.88735		887.27540	0.88728	887.348	14.70	0.00	0	0.00	
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.30010	9.30010		9.30120	9.30120		13.86	0.00	0	0.00	
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	136.33140	0.13633		136.53700	0.13654	136.331	15.93	0.00	0	0.00	
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.70130	9.70130		9.70570	9.70570		15.39	0.00	0	0.00	
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,577.84330	2.57784		2,582.51300	2.58251	2,577.843	16.14	0.00	0	0.00	
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	126.54330	0.12654		126.81300	0.12681	126.543	16.14	0.00	0	0.00	
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,532.65900	2.53266		2,537.29770	2.53730	2,532.659	16.04	0.00	0	0.00	
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	131.35900	0.13136		131.59770	0.13160	131.359	16.04	0.00	0	0.00	
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,487.63140	2.48763		2,492.23700	2.49224	2,487.631	15.93	0.00	0	0.00	
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.59370	9.59370		9.50820	9.50820		14.89	0.00	0	75.00	
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	559.55210	0.55955		494.00320	0.49400	559.552	14.75	0.00	0	0.00	
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	55.85210	0.05585		75.80320	0.07580	55.852	14.75	0.00	0	0.00	
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	551.39290	0.55139		486.47250	0.48647	551.393	14.74	0.00	0	0.00	
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	57.69290	0.05769		78.27250	0.07827	57.693	14.74	0.00	0	0.00	
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	543.41520	0.54342		479.00090	0.47900	543.415	14.74	0.00	0	0.00	
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	59.71520	0.05972		80.80090	0.08080	59.715	14.74	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	256.09360	0.25609		230.87500	0.23087	256.094	15.02	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	523.59360	0.52359		584.57500	0.58458	523.594	15.02	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.69250	9.69250		9.60630	9.60630		14.41	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	262.44730	0.26245		236.61020	0.23661	262.447	14.97	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	509.94730	0.50995		570.31020	0.57031	509.947	14.97	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	259.25180	0.25925		233.72660	0.23373	259.252	15.00	0.00	0	0.00	
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	516.75180	0.51675		577.42660	0.57743	516.752	15.00	0.00	0	0.00	
CF CANDO CADP	On 13/12/2013	Can-Do Future			109.09030	109.09030		-63.84980	-63.84980			0.00	0	2,274.00	
CF CANDO CADR	On 13/12/2013	Can-Do Future			401.14440	401.14440		382.28820	382.28820			0.00	0	742.00	

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 CADS	On 13/12/2013	Can-Do Future			520.03730		520.03730		482.48000	482.48000			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			179.42920		179.42920		140.41550	140.41550			0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			97.30570		97.30570		85.90340	85.90340			0.00	0	5,000.00
CF CANDO CAEF	On 18/07/2013	Can-Do Future			141.06560		141.06560		86.85910	86.85910			0.00	0	0.00
CF CANDO CAEH	On 23/07/2013	Can-Do Future			6.88720		6.88720		5.82270	5.82270			0.00	0	30,000.00
CF CANDO CAEI	On 07/08/2013	Can-Do Future			209.56210		209.56210		203.19540	203.19540			0.00	0	10.00
CF CANDO CAEK	On 15/08/2013	Can-Do Future			90.07230		90.07230		83.34900	83.34900			429,800.00	5,000	10,000.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.55940		10.55940		10.52380	10.52380		16.10	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	761.48430		0.76148		741.12990	0.74113	761.484	15.51	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	42.08430		0.04208		57.32990	0.05733	42.084	15.51	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	752.98670		0.75299		732.89170	0.73289	752.987	15.52	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	43.58670		0.04359		59.09170	0.05909	43.587	15.52	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	744.53030		0.74453		724.69410	0.72469	744.530	15.53	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	45.13030		0.04513		60.89410	0.06089	45.130	15.53	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.70130		10.70130		10.66540	10.66540		16.04	0.00	0	50.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	392.68510		0.39269		401.58120	0.40158	392.685	16.29	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	501.38510		0.50139		546.18120	0.54618	501.385	16.29	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	400.32190		0.40032		409.02780	0.40903	400.322	16.25	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	489.02190		0.48902		533.62780	0.53363	489.022	16.25	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	396.48470		0.39648		405.28820	0.40529	396.485	16.27	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	495.18470		0.49518		539.88820	0.53989	495.185	16.27	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.62010		1.62010		1.61190	1.61190		15.00	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,337.72380		0.13377		1,265.40250	0.12654	1,337.724	15.03	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	36.72380		0.00367		46.40250	0.00464	36.724	15.03	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,247.14790		0.12471		1,176.65440	0.11767	1,247.148	14.99	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	46.14790		0.00461		57.65440	0.00577	46.148	14.99	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,159.02930		0.11590		1,090.92330	0.10909	1,159.029	14.99	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	58.02930		0.00580		71.92330	0.00719	58.029	14.99	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	487.69970		0.04877		466.28180	0.04663	487.700	15.88	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	879.69970		0.08797		937.28180	0.09373	879.700	15.88	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.63080		1.63080		1.62290	1.62290		15.57	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	557.07670		0.05571		533.69780	0.05337	557.077	15.57	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	749.07670		0.07491		804.69780	0.08047	749.077	15.57	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	521.26400		0.05213		498.90830	0.04989	521.264	15.72	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	813.26400		0.08133		869.90830	0.08699	813.264	15.72	0.00	0	0.00
EL28	On 01/08/2013	Bond Future			110.93560		110.93560		110.93033	110.93033			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Put	4,054.40000		4.05440		4,059.67000	4.05967	4,054.400		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Put	4,064.40000		4.06440		4,069.67000	4.06967	4,064.400		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Put	4,074.40000		4.07440		4,079.67000	4.07967	4,074.400		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	1,110.64000		1.11064		1,105.28000	1.10528	1,110.640		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future			111.12064		111.12064		111.11528	111.11528			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	1,130.64000		1.13064		1,125.28000	1.12528	1,130.640		0.00	0	0.00

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	Put	0.00000	0.00000			0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	1,120.64000	1.12064		1,115.28000	1.11528		1,120.640		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
ES33	On 01/08/2013	Bond Future			9.21074	87.38428		9.17669	87.65668				0.00	0	6,292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	1,707.92000	1.70792		1,435.52000	1.43552		1,707.920		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	76,332.95000	76.33295		76,605.35000	76.60535		76,332.950		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.32309	84.83557		9.28786	85.11189				0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	6,928.67000	6.92867		6,652.35000	6.65235		6,928.670		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	6,840.39000	6.84039		6,564.07000	6.56407		6,840.390		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	6,752.24000	6.75224		6,475.92000	6.47592		6,752.240		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.42998	85.97430		9.39360	86.25435				0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	913.66000	0.91366		1,193.71000	1.19371		913.660		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	989.08000	0.98908		1,269.13000	1.26913		989.080		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	838.13000	0.83813		1,118.18000	1.11818		838.130		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
GOVI	On 01/08/2013	GOVI			431.60800	431.60800		432.44400	432.44400				0.00	0	410.00
GOVI	On 01/08/2013	GOVI	445.99	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	143,820.00000	14.38200		135,460.00000	13.54600		143,820.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	143,920.00000	14.39200		135,560.00000	13.55600		143,920.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	144,020.00000	14.40200		135,660.00000	13.56600		144,020.000		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	83,140.00000	8.31400		74,660.00000	7.46600		83,140.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			437.69600	437.69600		438.54400	438.54400				0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	82,940.00000	8.29400		74,460.00000	7.44600		82,940.000		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	83,040.00000	8.30400		74,560.00000	7.45600		83,040.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	35,600.00000	3.56000		0.00000	0.00000		35,600.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			443.57000	443.57000		446.00000	446.00000				0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Call	35,800.00000	3.58000		0.00000	0.00000		35,800.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	35,700.00000	3.57000		0.00000	0.00000		35,700.000		0.00	0	0.00
GOVI	On 06/02/2104	GOVI	442.00	Call	2.00000	0.00020		2.00000	0.00020		2.000		0.00	0	0.00
GOVI	On 06/02/2104	GOVI	442.00	Put	2.00000	0.00020		2.00000	0.00020		2.000		0.00	0	0.00
GOVI	On 06/02/2104	GOVI	442.01	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/02/2104	GOVI	442.01	Put	100.00000	0.01000		100.00000	0.01000		100.000		0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GOVI	On 06/02/2104	GOVI			442.00000		442.00000		442.00000	442.00000			0.00	0	0.00
GOVI	On 06/02/2104	GOVI	441.99	Call	100.00000		0.01000		100.00000	0.01000	100.000		0.00	0	0.00
GOVI	On 06/02/2104	GOVI	441.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000		110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 01/08/2013	Index Future			196.66600		196.66600		196.63900	196.63900			0.00	0	1,041.00
IGOV	On 07/11/2013	Index Future			199.46700		199.46700		199.43900	199.43900			0.00	0	30.00
IGOV	On 06/02/2014	Index Future			202.16800		202.16800		202.14000	202.14000			0.00	0	0.00
ILBI	On 01/08/2013	Index Future			532.47000		532.47000		531.44700	531.44700			0.00	0	186.00
ILBI	On 07/11/2013	Index Future			540.11400		540.11400		539.07500	539.07500			0.00	0	0.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000		8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773		8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468		8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581		8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909		8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.18000		94.82000		5.18000	94.82000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.21000		94.79000		5.21000	94.79000			0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.28000		94.72000		5.28000	94.72000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.30000		94.70000		5.30000	94.70000			0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.37000		94.63000		5.37000	94.63000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.41000		94.59000		5.41000	94.59000			0.00	0	0.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.45000		94.55000		5.40000	5.40000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.54000		94.46000		5.54000	94.46000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.78000		94.22000		5.78000	94.22000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.02000		93.98000		6.02000	93.98000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.26000		93.74000		6.26000	93.74000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.49000		93.51000		6.49000	93.51000			0.00	0	250.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.86250		7.86250		7.82410	7.82410		10.43	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	313.07910		0.31308		283.69550	0.28370	313.079	10.84	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	40.57910		0.04058		49.59550	0.04960	40.579	10.84	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	305.15130		0.30515		276.10060	0.27610	305.151	10.82	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	42.65130		0.04265		52.00060	0.05200	42.651	10.82	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	297.30770		0.29731		268.59500	0.26860	297.308	10.80	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	44.80770		0.04481		54.49500	0.05449	44.808	10.80	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	158.98130		0.15898		149.08210	0.14908	158.981	12.60	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	386.28130		0.38628		416.38210	0.41638	386.281	12.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			7.91270		7.91270		7.87270	7.87270		11.91	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	156.08140		0.15608		146.36230	0.14636	156.081	12.63	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	393.38140		0.39338		423.66230	0.42366	393.381	12.63	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	153.23230		0.15323		143.68860	0.14369	153.232	12.66	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	400.53230		0.40053		430.98860	0.43099	400.532	12.66	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future			10.14970		10.14970	0.09850	10.13600	10.13600		16.51	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Call	334.85310		0.33485	0.09850	332.60550	0.33261	334.853	16.94	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Put	225.15310		0.22515	0.09850	236.60550	0.23661	225.153	16.94	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Call	328.75220		0.32875	0.09850	326.54510	0.32655	328.752	16.90	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Put	229.05220		0.22905	0.09850	240.54510	0.24055	229.052	16.90	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Call	322.70570		0.32271	0.09850	320.53830	0.32054	322.706	16.86	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Put	233.00570		0.23301	0.09850	244.53830	0.24454	233.006	16.86	0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.54280		104.73435		7.50850	104.96761			0.00	0	10,999.00
R023	On 01/08/2013	Bond Future	7.29	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	1,735.47000		1.73547		1,502.21000	1.50221	1,735.470		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	1,666.10000		1.66610		1,432.84000	1.43284	1,666.100		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	1,596.79000		1.59679		1,363.53000	1.36353	1,596.790		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	7,800.75000		7.80075		7,564.17000	7.56417	7,800.750		0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.63579		102.29597		7.60003	102.53255			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	7,946.16000		7.94616		7,709.58000	7.70958	7,946.160		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	7,873.43000		7.87343		7,636.85000	7.63685	7,873.430		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	867.08000		0.86708		1,106.98000	1.10698	867.080		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.72444		103.66897		7.68720	103.90887			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Call	739.76000		0.73976		979.66000	0.97966	739.760		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	803.44000		0.80344		1,043.34000	1.04334	803.440		0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.95882		120.00420		5.92916	120.06772		3.03	0.00	0	21,590.00
R157	On 01/08/2013	Bond Future	116.11	Call	90,548.57000		90.54857		90,612.09000	90.61209	90,548.570		0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.07130		114.89056		6.03671	114.95501		3.03	0.00	0	212.00
R157	On 07/11/2013	Bond Future	5.59	Call	391.80000		0.39180		415.94000	0.41594	391.800	2.98	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,293.06000		1.29306		1,252.75000	1.25275	1,293.060	2.98	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	397.99000		0.39799		422.37000	0.42237	397.990	2.98	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,280.43000		1.28043		1,240.36000	1.24036	1,280.430	2.98	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	404.24000		0.40424		428.88000	0.42888	404.240	2.98	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,267.86000		1.26786		1,228.05000	1.22805	1,267.860	2.98	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,390.60000		1.39060		1,350.78000	1.35078	1,390.600	2.57	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	517.24000		0.51724		542.44000	0.54244	517.240	2.57	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,411.20000		1.41120		1,371.00000	1.37100	1,411.200	2.57	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	523.12000		0.52312		548.50000	0.54850	523.120	2.57	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,400.88000		1.40088		1,360.86000	1.36086	1,400.880	2.57	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.19484		116.43279		6.15404	116.49819		2.61	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	529.03000		0.52903		554.61000	0.55461	529.030	2.57	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	359.14000		0.35914		377.91000	0.37791	359.140	2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,899.12000		1.89912		1,851.58000	1.85158	1,899.120	2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	352.26000		0.35226		370.77000	0.37077	352.260	2.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R157	On 08/05/2014	Bond Future	5.19	Put	1,919.76000		1.91976		1,871.96000	1.87196	1,919.760	2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	355.69000		0.35569		374.33000	0.37433	355.690	2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	1,909.43000		1.90943		1,861.76000	1.86176	1,909.430	2.33	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.34043		111.20006		6.29129	111.26637		2.39	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.52662		112.72544		6.46532	112.79266			0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	255.34000		0.25534		322.56000	0.32256	255.340		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	233.50000		0.23350		300.72000	0.30072	233.500		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	244.42000		0.24442		311.64000	0.31164	244.420		0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 01/08/2013	Bond Future			7.85255		122.98050		7.81322	123.35113		14.33	0.00	0	57,219.00
R186	On 01/08/2013	Bond Future	7.00	Call	9.15000		0.00915		16.49000	0.01649	9.150		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	8,409.24000		8.40924		8,045.95000	8.04595	8,409.240		0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	7.20	Call	45.75000		0.04575		71.83000	0.07183	45.750		0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.20	Put	6,404.57000		6.40457		6,060.02000	6.06002	6,404.570		0.00	0	2,807.00
R186	On 01/08/2013	Bond Future	7.25	Call	65.31000		0.06531		99.45000	0.09945	65.310		0.00	0	5,315.00
R186	On 01/08/2013	Bond Future	6.80	Put	10,488.02000		10.48802		10,118.95000	10.11895	10,488.020		0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.50	Call	0.05000		0.00005		0.13000	0.00013	0.050		0.00	0	500.00
R186	On 01/08/2013	Bond Future	6.50	Put	13,703.81000		13.70381		13,333.26000	13.33326	13,703.810		0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	0.84000		0.00084		1.85000	0.00185	0.840		0.00	0	1,000.00
R186	On 01/08/2013	Bond Future	6.75	Put	11,016.29000		11.01629		10,646.67000	10.64667	11,016.290		0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	1.41000		0.00141		2.97000	0.00297	1.410		0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.00	Put	789.92000		0.78992		713.88000	0.71388	789.920		0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Call	8,477.44000		8.47744		8,847.95000	8.84795	8,477.440		0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Put	7.65000		0.00765		7.53000	0.00753	7.650		0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	9.00	Call	10,152.05000		10.15205		10,522.74000	10.52274	10,152.050		0.00	0	0.00
R186	On 01/08/2013	Bond Future	9.00	Put	1.54000		0.00154		1.60000	0.00160	1.540		0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	113,708.09000		113.70809		114,078.72000	114.07872	113,708.090		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Put	5,920.75000		5.92075		5,584.26000	5.58426	5,920.750		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.50	Call	300.56000		0.30056		401.56000	0.40156	300.560		0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.50	Put	3,679.91000		3.67991		3,410.28000	3.41028	3,679.910		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Call	1,139.15000		1.13915		1,361.45000	1.36145	1,139.150		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Put	1,634.71000		1.63471		1,486.38000	1.48638	1,634.710		0.00	0	20.00
R186	On 01/08/2013	Bond Future	8.00	Call	2,165.45000		2.16545		2,460.04000	2.46004	2,165.450		0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Call	10,166.50000		10.16650		10,491.92000	10.49192	10,166.500		0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	972.45000		0.97245		922.10000	0.92210	972.450		0.00	0	1,200.00
R186	On 07/11/2013	Bond Future	8.16	Call	5,059.86000		5.05986		5,303.12000	5.30312	5,059.860		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,082.04000		3.08204		2,949.53000	2.94953	3,082.040		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	5,538.28000		5.53828		5,792.68000	5.79268	5,538.280		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	2,756.32000		2.75632		2,634.95000	2.63495	2,756.320		0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.75	Call	8,518.90000		8.51890		8,825.20000	8.82520	8,518.900		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,406.22000		1.40622		1,336.75000	1.33675	1,406.220		0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.00	Call	4,262.42000		4.26242		4,484.75000	4.48475	4,262.420		0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	3,733.27000		3.73327		3,579.83000	3.57983	3,733.270		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	4,956.46000		4.95646		5,197.17000	5.19717	4,956.460		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,158.38000		3.15838		3,023.32000	3.02332	3,158.380		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	5,008.17000		5.00817		5,250.15000	5.25015	5,008.170		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,120.17000		3.12017		2,986.38000	2.98638	3,120.170		0.00	0	0.00

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			7.94223		124.71525		7.90142	125.09102		14.52	0.00	0	1,168.00
R186	On 07/11/2013	Bond Future	6.50	Call	396.49000		0.39649		438.97000	0.43897	396.490	14.22	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	14,726.73000		14.72673	14,393.44000	14.39344		14,726.730	14.22	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	654.74000		0.65474		717.54000	0.71754	654.740	14.22	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	12,338.57000		12.33857	12,025.60000	12.02560		12,338.570	14.22	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	6,656.96000		6.65696		6,461.12000	6.46112	6,656.960	14.58	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	4,180.36000		4.18036		4,366.58000	4.36658	4,180.360	14.58	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	6,603.00000		6.60300	6,408.23000	6.40823		6,603.000	14.58	0.00	0	0.00
R186	On 06/02/2014	Bond Future			8.02571		121.09902		7.98343	121.48001		14.65	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	4,103.47000		4.10347		4,287.56000	4.28756	4,103.470	14.58	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	6,711.22000		6.71122	6,514.32000	6.51432		6,711.220	14.58	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	4,141.81000		4.14181		4,326.96000	4.32696	4,141.810	14.58	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	2,747.90000		2.74790		2,874.64000	2.87464	2,747.900	13.98	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,134.99000		12.13499	11,875.60000	11.87560		12,134.990	13.98	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,773.16000		2.77316		2,900.73000	2.90073	2,773.160	13.98	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,062.62000		12.06262	11,804.06000	11.80406		12,062.620	13.98	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.11245		122.73868		8.06864	123.12481		14.24	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	2,722.80000		2.72280		2,848.72000	2.84872	2,722.800	13.98	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,207.63000		12.20763	11,947.42000	11.94742		12,207.630	13.98	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	857.43000		0.85743		1,248.89000	1.24889	857.430	0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	942.53000		0.94253		1,333.99000	1.33399	942.530	0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.19980		119.13118		8.15439	119.52264		0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	772.25000		0.77225		1,163.71000	1.16371	772.250	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R197	On 01/08/2013	Bond Future			278.33554		278.33554		278.32884	278.32884		0.00	0.00	0	2,546.00
R197	On 01/08/2013	Bond Future	294.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	294.99	Put	16,654.46000		16.65446	16,661.16000	16.66116		16,654.460	0.00	0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Put	16,664.46000		16.66446	16,671.16000	16.67116		16,664.460	0.00	0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Put	16,674.46000		16.67446	16,681.16000	16.68116		16,674.460	0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	2,288.81000		2.28881		2,282.01000	2.28201	2,288.810	0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future			282.29881		282.29881		282.29201	282.29201		0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Call	2,308.81000		2.30881		2,302.01000	2.30201	2,308.810	0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	2,298.81000		2.29881		2,292.01000	2.29201	2,298.810	0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.37352		105.50508		5.30159	105.60224		1.98	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,259.40000		68.25940	68,356.56000	68.35656		68,259.400	2.09	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.39232		106.99325		5.30196	107.09180		1.74	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	156.74000		0.15674		185.38000	0.18538	156.740	1.70	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	816.27000		0.81627		746.36000	0.74636	816.270	1.70	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
R201	On 07/11/2013	Bond Future	4.80	Call	159.57000		0.15957		188.58000	0.18858	159.570	1.70	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	808.10000		0.80810		738.56000	0.73856	808.100	1.70	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	162.44000		0.16244		191.82000	0.19182	162.440	1.70	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	799.97000		0.79997		730.80000	0.73080	799.970	1.70	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	491.40000		0.49140		440.69000	0.44069	491.400	1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	378.08000		0.37808		426.70000	0.42670	378.080	1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	500.63000		0.50063		449.30000	0.44930	500.630	1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	381.94000		0.38194		430.87000	0.43087	381.940	1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	496.00000		0.49600		444.98000	0.44498	496.000	1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.38449		104.02089		5.26663	104.12084		1.42	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	385.83000		0.38583		435.07000	0.43507	385.830	1.41	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	249.92000		0.24992		289.30000	0.28930	249.920	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	609.66000		0.60966		547.73000	0.54773	609.660	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	245.58000		0.24558		284.51000	0.28451	245.580	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	617.44000		0.61744		555.06000	0.55506	617.440	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	247.74000		0.24774		286.90000	0.28690	247.740	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	613.54000		0.61354		551.39000	0.55139	613.540	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.35543		105.42933		5.18736	105.53064		1.09	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.19030		102.46624		4.90612	102.56894			0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	43.19000		0.04319		145.89000	0.14589	43.190		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	35.98000		0.03598		138.68000	0.13868	35.980		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	39.59000		0.03959		142.29000	0.14229	39.590		0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 01/08/2013	Bond Future			206.55071		206.55071		206.54227	206.54227			0.00	0	43,856.00
R202	On 01/08/2013	Bond Future	222.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Put	16,439.29000		16.43929		16,447.73000	16.44773	16,439.290		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Put	16,449.29000		16.44929		16,457.73000	16.45773	16,449.290		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Put	16,459.29000		16.45929		16,467.73000	16.46773	16,459.290		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	481.82000		0.48182		473.11000	0.47311	481.820		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future			209.49182		209.49182		209.48311	209.48311			0.00	0	164.00
R202	On 07/11/2013	Bond Future	208.99	Call	501.82000		0.50182		493.11000	0.49311	501.820		0.00	0	0.00
R202	On 07/11/2013	Bond Future	208.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Call	491.82000		0.49182		483.11000	0.48311	491.820		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 01/08/2013	Bond Future			6.67516		108.79530		6.65601	108.86548		5.79	0.00	0	3,016.00
R203	On 01/08/2013	Bond Future	109.11	Call	95,582.10000		95.58210		95,652.28000	95.65228	95,582.100		0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.78981		106.17050		6.76908	106.24166		5.73	0.00	0	3,131.00
R203	On 07/11/2013	Bond Future	5.71	Call	216.77000		0.21677		229.61000	0.22961	216.770		0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	4,003.47000		4.00347		3,945.15000	3.94515	4,003.470		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	381.17000		0.38117		400.43000	0.40043	381.170		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	3,170.10000		3.17010		3,118.20000	3.11820	3,170.100		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	388.42000		0.38842		407.94000	0.40794	388.420		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R203	On 07/11/2013	Bond Future	6.00	Put	3,141.92000		3.14192		3,090.28000	3.09028	3,141.920	5.63	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	395.94000		0.39594		415.73000	0.41573	395.940	5.63	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	3,114.03000		3.11403		3,062.66000	3.06266	3,114.030	5.63	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,940.98000		103.94098		104,012.14000	104.01214	103,940.980	5.93	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	5.93	0.00	0	0.00
R203	On 06/02/2014	Bond Future			6.90535		107.59559		6.88288	107.66781		5.30	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	739.97000		0.73997		764.60000	0.76460	739.970	5.20	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,168.78000		3.16878		3,121.19000	3.12119	3,168.780	5.20	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	561.38000		0.56138		581.74000	0.58174	561.380	5.18	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	3,687.02000		3.68702		3,635.16000	3.63516	3,687.020	5.18	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	721.36000		0.72136		745.57000	0.74557	721.360	5.20	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,216.30000		3.21630		3,168.29000	3.16829	3,216.300	5.20	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	730.62000		0.73062		755.04000	0.75504	730.620	5.20	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,192.49000		3.19249		3,144.69000	3.14469	3,192.490	5.20	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.02732		104.89123		7.00291	104.96444		5.25	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	601.33000		0.60133		620.18000	0.62018	601.330	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,487.85000		4.48785		4,433.49000	4.43349	4,487.850	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,592.67000		2.59267		2,639.89000	2.63989	2,592.670	5.32	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,482.86000		1.48286		1,456.87000	1.45687	1,482.860	5.32	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	588.38000		0.58838		606.94000	0.60694	588.380	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,537.66000		4.53766		4,483.01000	4.48301	4,537.660	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	594.83000		0.59483		613.53000	0.61353	594.830	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,512.73000		4.51273		4,458.22000	4.45822	4,512.730	5.13	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.15931		106.33003		7.13264	106.40426		0.00	0	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	390.51000		0.39051		464.74000	0.46474	390.510	0.00	0	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	418.19000		0.41819		492.42000	0.49242	418.190	0.00	0	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	362.81000		0.36281		437.04000	0.43704	362.810	0.00	0	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0	0.00
R204	On 01/08/2013	Bond Future			6.89910		105.86726		6.87487	105.97782		7.92	0.00	0	25,172.00
R204	On 01/08/2013	Bond Future	110.75	Call	96,983.76000		96.98376		97,094.32000	97.09432	96,983.760	8.20	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000		0.00000	0.00000	0.000	8.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.00177		107.36055		6.97597	107.47265		7.75	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	677.24000		0.67724		712.76000	0.71276	677.240	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	3,824.66000		3.82466		3,748.08000	3.74808	3,824.660	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	688.52000		0.68852		724.44000	0.72444	688.520	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	3,790.92000		3.79092		3,714.74000	3.71474	3,790.920	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	699.94000		0.69994		736.26000	0.73626	699.940	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	3,757.34000		3.75734		3,681.56000	3.68156	3,757.340	7.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,834.83000		1.83483		1,900.49000	1.90049	1,834.830	7.75	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,842.52000		1.84252		1,796.08000	1.79608	1,842.520	7.75	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.10028		104.77098		7.07283	104.88469		7.84	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	1,241.84000		1.24184		1,284.57000	1.28457	1,241.840	7.71	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,190.99000		4.19099		4,120.01000	4.12001	4,190.990	7.71	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	1,255.50000		1.25550		1,298.54000	1.29854	1,255.500	7.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,161.82000		4.16182		4,091.15000	4.09115	4,161.820	7.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	1,228.28000		1.22828		1,270.70000	1.27070	1,228.280	7.71	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,220.28000		4.22028		4,148.99000	4.14899	4,220.280	7.71	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.20799		106.18958		7.17872	106.30484		7.45	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	1,091.54000		1.09154		1,126.44000	1.12644	1,091.540	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	5,774.28000		5.77428		5,693.92000	5.69392	5,774.280	7.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R204	On 08/05/2014	Bond Future	6.06	Call	1,101.75000		1.10175		1,136.88000	1.13688	1,101.750	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	5,742.95000		5.74295		5,662.82000	5.66282	5,742.950	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	1,081.40000		1.08140		1,116.07000	1.11607	1,081.400	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	5,805.69000		5.80569		5,725.10000	5.72510	5,805.690	7.31	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.32155		103.61488		7.29027	103.73169			0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	478.01000		0.47801		594.82000	0.59482	478.010		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	515.11000		0.51511		631.92000	0.63192	515.110		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	440.90000		0.44090		557.71000	0.55771	440.900		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.34929		101.34388		5.30052	101.36532		0.68	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,345.77000		30.34577		30,367.21000	30.36721	30,345.770	0.73	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.73	0.00	0	0.00
R206	On 07/11/2013	Bond Future			5.41949		102.77338		5.29767	102.79513		0.41	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	21.95000		0.02195		26.49000	0.02649	21.950	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	223.97000		0.22397		206.76000	0.20676	223.970	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	22.28000		0.02228		26.87000	0.02687	22.280	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	222.50000		0.22250		205.34000	0.20534	222.500	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	22.61000		0.02261		27.25000	0.02725	22.610	0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	221.04000		0.22104		203.93000	0.20393	221.040	0.39	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 01/08/2013	Bond Future			7.13847		100.99464		7.11927	101.09282		9.36	0.00	0	22,835.00
R207	On 01/08/2013	Bond Future	106.18	Call	93,423.45000		93.42345		93,521.63000	93.52163	93,423.450	9.73	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000		0.00000	0.00000	0.000	9.73	0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.23580		102.41920		7.21555	102.51875		9.12	40,660,422.40	397	1,905.00
R207	On 07/11/2013	Bond Future	6.69	Call	982.44000		0.98244		1,021.55000	1.02155	982.440	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,708.58000		3.70858		3,648.14000	3.64814	3,708.580	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	997.68000		0.99768		1,037.17000	1.03717	997.680	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,673.06000		3.67306		3,613.00000	3.61300	3,673.060	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	1,013.08000		1.01308		1,052.96000	1.05296	1,013.080	9.01	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,637.74000		3.63774		3,578.07000	3.57807	3,637.740	9.01	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.32980		100.15445		7.30846	100.25540		9.05	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	1,382.33000		1.38233		1,421.70000	1.42170	1,382.330	8.90	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	4,611.25000		4.61125		4,549.67000	4.54967	4,611.250	8.90	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	1,351.54000		1.35154		1,390.34000	1.39034	1,351.540	8.90	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	4,678.82000		4.67882		4,616.67000	4.61667	4,678.820	8.90	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	1,366.88000		1.36688		1,405.97000	1.40597	1,366.880	8.90	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	4,644.96000		4.64496		4,583.10000	4.58310	4,644.960	8.90	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.43364		101.51054		7.41111	101.61290		9.03	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	1,199.21000		1.19921		1,230.17000	1.23017	1,199.210	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	6,949.50000		6.94950		6,878.10000	6.87810	6,949.500	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	1,176.82000		1.17682		1,207.37000	1.20737	1,176.820	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,024.41000		7.02441		6,952.60000	6.95260	7,024.410	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	1,187.98000		1.18798		1,218.73000	1.21873	1,187.980	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	6,986.91000		6.98691		6,915.30000	6.91530	6,986.910	8.86	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.54198		99.26268		7.51815	99.36645			0.00	0	0.00

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	On 07/08/2014	Bond Future	7.71	Call	727.90000		0.72790		831.67000	0.83167	727.900		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	641.60000		0.64160		745.37000	0.74537	641.600		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	684.76000		0.68476		788.53000	0.78853	684.760		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 01/08/2013	Bond Future			7.28813		99.23432		7.25886	99.40063		10.28	0.00	0	18,025.00
R208	On 01/08/2013	Bond Future	101.40	Call	90,189.85000		90.18985		90,356.16000	90.35616	90,189.850	10.65	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000		0.00000	0.00000	0.000	10.65	0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.38208		97.23815		7.35139	97.40686		10.72	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	1,018.96000		1.01896		1,078.16000	1.07816	1,018.960	10.57	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	4,338.82000		4.33882		4,229.31000	4.22931	4,338.820	10.57	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	1,035.06000		1.03506		1,094.89000	1.09489	1,035.060	10.57	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	4,297.69000		4.29769		4,188.81000	4.18881	4,297.690	10.57	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	1,051.35000		1.05135		1,111.80000	1.11180	1,051.350	10.57	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	4,256.80000		4.25680		4,148.54000	4.14854	4,256.800	10.57	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	2,632.44000		2.63244		2,737.40000	2.73740	2,632.440	10.72	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,987.56000		1.98756		1,923.81000	1.92381	1,987.560	10.72	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future	6.74	Put	5,429.85000		5.42985		5,319.62000	5.31962	5,429.850	10.13	0.00	0	0.00
R208	On 06/02/2014	Bond Future			7.47072		98.54336		7.43861	98.71440		10.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	1,459.95000		1.45995		1,521.23000	1.52123	1,459.950	10.13	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	5,390.57000		5.39057		5,280.81000	5.28081	5,390.570	10.13	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	1,476.70000		1.47670		1,538.46000	1.53846	1,476.700	10.13	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	5,351.45000		5.35145		5,242.17000	5.24217	5,351.450	10.13	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	1,443.32000		1.44332		1,504.13000	1.50413	1,443.320	10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	1,182.84000		1.18284		1,229.58000	1.22958	1,182.840	10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,023.45000		8.02345		7,896.85000	7.89685	8,023.450	10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.56305		96.48104		7.52943	96.65438		10.33	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	1,194.77000		1.19477		1,241.86000	1.24186	1,194.770	10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	7,979.37000		7.97937		7,853.12000	7.85312	7,979.370	10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	1,206.79000		1.20679		1,254.23000	1.25423	1,206.790	10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	7,935.40000		7.93540		7,809.50000	7.80950	7,935.400	10.13	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	655.09000		0.65509		830.80000	0.83080	655.090		0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.65791		97.80449		7.62267	97.98020		0.00	0	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	704.46000		0.70446		880.17000	0.88017	704.460		0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	753.79000		0.75379		929.50000	0.92950	753.790		0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.61713		78.76586		8.58283	79.04295		20.83	0.00	0	19,898.00
R209	On 01/08/2013	Bond Future	79.36	Call	68,816.75000		68.81675		69,093.84000	69.09384	68,816.750	21.45	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	21.45	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Call	76.03000	0.07603	108.50000	0.10850	76.030	108.500	76.030	20.53	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	5,309.13000	5.30913	5,064.51000	5.06451	5,309.130	5,064.510	5,309.130	20.53	0.00	0	2,000.00
R209	On 07/11/2013	Bond Future			8.70245	76.73256		8.66710	77.01355			22.24	0.00	0	319.00
R209	On 07/11/2013	Bond Future	9.70	Call	8,430.04000	8.43004	8,668.70000	8.66870	8,430.040	8,668.700	8,430.040	22.82	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	1,124.51000	1.12451	1,082.18000	1.08218	1,124.510	1,082.180	1,124.510	22.82	0.00	0	1,520.00
R209	On 07/11/2013	Bond Future	8.81	Call	4,191.80000	4.19180	4,367.46000	4.36746	4,191.800	4,367.460	4,191.800	22.28	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,346.75000	3.34675	3,241.42000	3.24142	3,346.750	3,241.420	3,346.750	22.28	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	6,155.68000	6.15568	6,367.01000	6.36701	6,155.680	6,367.010	6,155.680	22.54	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	2,002.02000	2.00202	1,932.36000	1.93236	2,002.020	1,932.360	2,002.020	22.54	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	6,890.86000	6.89086	7,112.37000	7.11237	6,890.860	7,112.370	6,890.860	22.64	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	1,661.48000	1.66148	1,602.00000	1.60200	1,661.480	1,602.000	1,661.480	22.64	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	7,395.11000	7.39511	7,622.80000	7.62280	7,395.110	7,622.800	7,395.110	22.70	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,462.70000	1.46270	1,409.40000	1.40940	1,462.700	1,409.400	1,462.700	22.70	0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.65	Call	3,567.28000	3.56728	3,728.20000	3.72820	3,567.280	3,728.200	3,567.280	22.20	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	3,984.77000	3.98477	3,864.70000	3.86470	3,984.770	3,864.700	3,984.770	22.20	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	4,110.54000	4.11054	4,284.39000	4.28439	4,110.540	4,284.390	4,110.540	22.26	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,421.53000	3.42153	3,314.39000	3.31439	3,421.530	3,314.390	3,421.530	22.26	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	4,151.07000	4.15107	4,325.83000	4.32583	4,151.070	4,325.830	4,151.070	22.27	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,383.98000	3.38398	3,277.75000	3.27775	3,383.980	3,277.750	3,383.980	22.27	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	5,975.82000	5.97582	5,840.37000	5.84037	5,975.820	5,840.370	5,975.820	21.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	4,146.15000	4.14615	4,294.07000	4.29407	4,146.150	4,294.070	4,146.150	21.58	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	6,069.53000	6.06953	5,932.62000	5.93262	6,069.530	5,932.620	6,069.530	21.58	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	4,180.28000	4.18028	4,328.94000	4.32894	4,180.280	4,328.940	4,180.280	21.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	6,022.53000	6.02253	5,886.36000	5.88636	6,022.530	5,886.360	6,022.530	21.59	0.00	0	0.00
R209	On 06/02/2014	Bond Future			8.78155	77.76258		8.74518	78.04741			21.66	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	4,214.56000	4.21456	4,363.94000	4.36394	4,214.560	4,363.940	4,214.560	21.59	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	2,844.29000	2.84429	2,949.06000	2.94906	2,844.290	2,949.060	2,844.290	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,204.70000	11.20470	11,020.82000	11.02082	11,204.700	11,020.820	11,204.700	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	2,797.26000	2.79726	2,900.82000	2.90082	2,797.260	2,900.820	2,797.260	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	11,338.85000	11.33885	11,153.76000	11.15376	11,338.850	11,153.760	11,338.850	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	2,820.71000	2.82071	2,924.87000	2.92487	2,820.710	2,924.870	2,820.710	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	11,271.64000	11.27164	11,087.15000	11.08715	11,271.640	11,087.150	11,271.640	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.86161	75.67047		8.82420	75.95912			21.90	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.000	0.000	0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future			8.94172	76.70847		8.90323	77.00111			0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	888.24000	0.88824	1,180.88000	1.18088	888.240	1,180.880	888.240	0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.000	0.000	0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	739.20000	0.73920	1,031.84000	1.03184	739.200	1,031.840	739.200	0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.000	0.000	0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	813.78000	0.81378	1,106.42000	1.10642	813.780	1,106.420	813.780	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000				0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R210	On 01/08/2013	Bond Future			159.33206	159.33206		159.32625	159.32625				0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	172.99	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.000	0.000	0.00	0.00	0	0.00
R210	On 01/08/2013	Bond Future	172.99	Put	13,657.94000	13.65794	13,663.75000	13.66375	13,657.940	13,663.750	13,657.940	0.00	0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.000	0.000	0.00	0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Put	13,667.94000	13.66794	13,673.75000	13.67375	13,667.940	13,673.750	13,667.940	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R210	On 01/08/2013	Bond Future	173.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Put	13,677.94000		13.67794	13,683.75000	13.68375	13,677.940	0.000		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	331.81000		0.33181	337.58000	0.33758	331.810	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future			159.67819		159.67819	159.67242	159.67242		0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	311.81000		0.31181	317.58000	0.31758	311.810	0.000		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	321.81000		0.32181	327.58000	0.32758	321.810	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R211	On 01/08/2013	Bond Future			128.40387		128.40387	128.40601	128.40601				0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	129.99	Put	1,586.13000		1.58613	1,583.99000	1.58399	1,586.130	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Put	1,596.13000		1.59613	1,593.99000	1.59399	1,596.130	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Put	1,606.13000		1.60613	1,603.99000	1.60399	1,606.130	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Call	222.21000		0.22221	224.40000	0.22440	222.210	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future			130.23221		130.23221	130.23440	130.23440				0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Call	242.21000		0.24221	244.40000	0.24440	242.210	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call	232.21000		0.23221	234.40000	0.23440	232.210	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R212	On 01/08/2013	Bond Future			131.37207		131.37207	131.36957	131.36957				0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	137.99	Put	6,617.93000		6.61793	6,620.43000	6.62043	6,617.930	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Put	6,627.93000		6.62793	6,630.43000	6.63043	6,627.930	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Put	6,637.93000		6.63793	6,640.43000	6.64043	6,637.930	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call	232.63000		0.23263	230.08000	0.23008	232.630	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future			133.24263		133.24263	133.24008	133.24008				0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Call	252.63000		0.25263	250.08000	0.25008	252.630	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call	242.63000		0.24263	240.08000	0.24008	242.630	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.41760		90.13125	8.37830	90.45542			18.31	0.00	0	7,971.00
R213	On 01/08/2013	Bond Future	91.25	Call	79,516.23000		79.51623	79,840.40000	79.84040	79,516.230	0.000		0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.50772		87.86582	8.46715	88.19454			19.41	0.00	0	289.00
R213	On 07/11/2013	Bond Future	8.59	Call	4,103.95000		4.10395	4,303.46000	4.30346	4,103.950	0.000		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,442.79000		3.44279	3,313.58000	3.31358	3,442.790	0.000		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	4,145.68000		4.14568	4,346.27000	4.34627	4,145.680	0.000		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,404.66000		3.40466	3,276.53000	3.27653	3,404.660	0.000		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	4,187.62000		4.18762	4,389.29000	4.38929	4,187.620	0.000		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,366.86000		3.36686	3,239.81000	3.23981	3,366.860	0.000		0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.59288		89.04516	8.55105	89.37838			19.03	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	3,998.45000		3.99845	4,164.53000	4.16453	3,998.450	0.000		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	6,288.79000		6.28879	6,121.65000	6.12165	6,288.790	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
R213	On 06/02/2014	Bond Future	8.29	Call	3,931.02000		3.93102		4,095.37000	4.09537	3,931.020	18.87	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	6,386.61000		6.38661		6,217.74000	6.21774	6,386.610	18.87	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	3,964.65000		3.96465		4,129.87000	4.12987	3,964.650	18.88	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	6,337.56000		6.33756		6,169.56000	6.16956	6,337.560	18.88	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.67571		86.71233		8.63262	87.05008		19.24	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	2,806.27000		2.80627		2,924.95000	2.92495	2,806.270	18.90	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	11,306.83000		11.30683		11,087.76000	11.08776	11,306.830	18.90	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	2,759.56000		2.75956		2,876.85000	2.87685	2,759.560	18.90	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	11,439.40000		11.43940		11,218.94000	11.21894	11,439.400	18.90	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	2,782.85000		2.78285		2,900.84000	2.90084	2,782.850	18.90	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	11,372.99000		11.37299		11,153.23000	11.15323	11,372.990	18.90	0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.75992		87.90177		8.71551	88.24413		0.00	0	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	764.27000		0.76427		1,106.63000	1.10663	764.270	0.00	0	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	612.34000		0.61234		954.70000	0.95470	612.340	0.00	0	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	688.35000		0.68835		1,030.71000	1.03071	688.350	0.00	0	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0	0.00
R214	On 01/08/2013	Bond Future			8.77725		79.28520		8.74296	79.57034		21.64	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	68,837.30000		68.83730		69,122.44000	69.12244	68,837.300	22.37	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000		0.00000	0.00000	0.000	22.37	0.00	0	0.00
R214	On 07/11/2013	Bond Future			8.86446		77.11941		8.82911	77.40850		22.99	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	959.57000		0.95957		1,028.11000	1.02811	959.570	22.57	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	10,533.25000		10.53325		10,312.70000	10.31270	10,533.250	22.57	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	975.42000		0.97542		1,044.78000	1.04478	975.420	22.57	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	10,450.15000		10.45015		10,230.42000	10.23042	10,450.150	22.57	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	943.91000		0.94391		1,011.63000	1.01163	943.910	22.57	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	10,616.74000		10.61674		10,395.37000	10.39537	10,616.740	22.57	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	4,971.03000		4.97103		4,852.89000	4.85289	4,971.030	22.55	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	5,397.18000		5.39718		5,570.73000	5.57073	5,397.180	22.54	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	5,051.25000		5.05125		4,931.71000	4.93171	5,051.250	22.54	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	5,436.15000		5.43615		5,610.40000	5.61040	5,436.150	22.54	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	5,010.66000		5.01066		4,891.82000	4.89182	5,010.660	22.54	0.00	0	0.00
R214	On 06/02/2014	Bond Future			8.94672		78.15450		8.91031	78.44759		22.54	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	5,475.93000		5.47593		5,650.88000	5.65088	5,475.930	22.55	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0	0.00
R248	On 01/08/2013	Bond Future			8.84762		102.72138		8.85354	102.65844		0.00	0	0	603.00
R248	On 01/08/2013	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0	0	0.00
R248	On 01/08/2013	Bond Future	7.84	Put	11,843.17000		11.84317		11,906.11000	11.90611	11,843.170	0.00	0	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Put	11,713.62000		11.71362		11,776.56000	11.77656	11,713.620	0.00	0	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Put	11,584.32000		11.58432		11,647.26000	11.64726	11,584.320	0.00	0	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	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	12,513.32000		12.51332		12,577.21000	12.57721	12,513.320	0.00	0	0	0.00
R248	On 07/11/2013	Bond Future			8.93738		99.74944		8.94350	99.68555		0.00	0	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	12,771.72000		12.77172		12,835.61000	12.83561	12,771.720	0.00	0	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	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R248	On 07/11/2013	Bond Future	7.85	Put	12,642.39000		12.64239	12,706.28000	12.70628		12,642.390		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	893.87000		0.89387	829.24000	0.82924		893.870		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.02221		101.08825	9.02851	101.02362				0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	691.52000		0.69152	626.89000	0.62689		691.520		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	792.79000		0.79279	728.16000	0.72816		792.790		0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future			19,205.86000		19,205.86000	19,110.63000	19,110.63000				0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49780		1.49780	1.49780	1.49780			13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	366.50270		0.03665	369.19540	0.03692		366.503	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	288.50270		0.02885	291.19540	0.02912		288.503	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	318.46110		0.03185	321.19260	0.03212		318.461	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	340.46110		0.03405	343.19260	0.03432		340.461	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	276.59920		0.02766	279.34180	0.02793		276.599	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	398.59920		0.03986	401.34180	0.04013		398.599	13.73	0.00	0	0.00

**Total for Derivatives :** **104,445,177.40**      **34,797**      **2 113 318.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000	0.00000	100.37483				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.61500		107.19584	6.61500	107.17688				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000	0.00000	100.50524				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.05000		108.54239	8.05000	108.51912				0.00	0	51,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000	0.00000	101.09521				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000	0.00000	101.22087				0.00	0	750,000.00
AB012	On 21/11/2022	Spot Bond			8.00000		48.10593	8.00000	48.09568				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			8.91500		98.81456	8.91500	98.79113				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			6.96500		104.35123	6.96500	104.33182				71,043,000,000.00	10,200,000	8,085,000.00
AB07	On 07/03/2014	Spot Bond			6.45000		104.70413	6.45000	104.68607				28,380,000,000.00	4,400,000	10,137,900.00
AB08	On 03/05/2017	Spot Bond			0.00000		100.00000	0.00000	101.58889				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.34000		108.41759	8.34000	108.39351				0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000		100.00000	0.00000	100.48770				0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond			0.62000		137.33234	0.62000	137.31280				0.00	0	24,300,000.00
ABCP13	On 07/12/2023	Spot Bond			2.17000		131.47379	2.17000	263.15439				0.00	0	0.00

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	101.05736			0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.04368			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.21479			0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.61750			0.00	4,000,000	4,000,000.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.64521			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.66355			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	7.22500	110.56808		7.22500	110.54675			0.00	0	3,700,000.00
ABL10B		On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.84128			0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	7.05000	105.71415		7.05000	105.69424			84,600,000.00	12,000	17,000.00
ABL11B		On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.43343			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.47612			0.00	0	10,000,000.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.23064			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.25554			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.27784			0.00	3,600,000	1,800,000.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.53099			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.67120			0.00	0	0.00
ABL8A		On 19/09/2013	Spot Bond	6.15000	105.46929		6.15000	105.45169			0.00	0	13,299,000.00
ABL8B		On 19/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.08060			0.00	0	0.00
ABLC08		On 19/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.94768			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	5.07000	130.88224		5.07000	130.84801			0.00	0	0.00
ABLI03		On 15/03/2015	Spot Bond	2.84000	125.89569		2.84000	125.87024			0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond	2.57000	117.01877		2.57000	116.99591			0.00	0	0.00
ABLI05		On 18/02/2018	Spot Bond	4.22000	100.20262		4.22000	100.17849			0.00	0	0.00
ABLI06		On 19/07/2020	Spot Bond	8.00000	90.68291		8.00000	90.63362			3,068,600,000,000.00	383,575,000	653,000,000.00
ABLS2A		On 13/07/2016	Spot Bond	10.64000	112.52525		10.64000	112.49355			0.00	0	0.00

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	100.21832			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.52675			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.55597			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.66551			0.00	0	150,000.00
ABLS11	On 29/06/2019	Spot Bond	3.87000	110.12793		3.87000	110.10257			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	28.59814		100.00000	28.52885			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.91000	164.00351		1.91000	163.97440			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	152.37460		2.76000	152.34405			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.94000	166.36146		1.94000	166.33181			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.16000	165.23206		2.16000	165.20162			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.63625	71.70176		7.63625	71.68043			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.63625	71.70176		7.63625	71.68043			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	16.32698		84.61000	16.29958			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	89.20000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.59149			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	90.34000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	43.77622		100.00000	43.69316			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	89.16000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	89.66000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	85.62000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	85.37000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.28973			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.12312			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	84.84000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.59000	103.62342		6.59000	103.60506			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	105.72000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	87.18000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	88.79000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	87.81000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.42992			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.75500		118.01745		6.75500	117.99614			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.11373			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	84.42000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	84.80000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.62000		93.82421		2.62000	99.60219			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.69500		99.66174		2.69500	145.34963			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.76000		111.12952		2.76000	188.34543			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	84.15000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.10500		92.16154		9.10500	94.46154			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN69	On 28/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.40000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	91.37000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.30000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	104.33774			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	89.10000			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	9.26000		88.99870		9.26000	89.17892			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	97.96000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN79		On 21/12/2026	Spot Bond	9.20500	110.47376		9.20500	110.73475			0.00	0	0.00
ABN80		On 31/03/2021	Spot Bond	8.42000	91.22800		8.42000	92.75134			0.00	0	0.00
ABN81		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.54000			0.00	0	0.00
ABN82		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.99000			0.00	0	0.00
ABN83		On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85		On 05/07/2018	Spot Bond	100.00000	3.14978		100.00000	3.14357			0.00	0	0.00
ABS10		On 17/03/2018	Spot Bond	7.94000	110.84099		7.94000	110.81753			1,310,100,000.00	165,000	1,857,000.00
ABS5		On 01/05/2015	Spot Bond	6.56500	104.71750		6.56500	104.69912			63,024,000,000.00	9,600,000	5,900,000.00
ABS6		On 01/06/2020	Spot Bond	8.50500	99.58719		8.50500	99.56453			1,692,495,000.00	199,000	1,493,000.00
ABS7		On 11/09/2026	Spot Bond	9.46000	98.27922		9.46000	98.25455			0.00	0	0.00
ABS9		On 17/03/2016	Spot Bond	7.21500	108.36010		7.21500	108.33924			0.00	0	0.00
ABSI1		On 11/06/2014	Spot Bond	4.00000	124.86832		4.00000	124.83915			0.00	0	0.00
ABSI1		On 11/06/2014	Spot Bond	1.32000	127.79350		1.32000	127.77287			0.00	0	0.00
ABSI2		On 07/12/2023	Spot Bond	1.98000	133.55357		1.98000	267.31861			0.00	0	0.00
ABSI3		On 31/01/2017	Spot Bond	0.56000	123.07373		0.56000	125.80099			0.00	0	3,000,000.00
ABSI4		On 31/01/2022	Spot Bond	1.82000	123.70686		1.82000	126.16960			0.00	0	0.00
ACL001		On 31/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.79309			0.00	0	0.00
ACL01U		On 30/06/2015	Spot Bond	100.00000	31.03231		100.00000	30.95712			0.00	0	0.00
ACL020		On 31/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.16483			0.00	0	0.00
ACL025		On 31/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.16483			0.00	0	0.00
ACL028		On 15/09/2015	Spot Bond	10.91500	109.56285		10.91500	109.53121			0.00	0	0.00
ACL029		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.57507			0.00	0	0.00
ACL02U		On 20/03/2018	Spot Bond	100.00000	1.56124		100.00000	1.55746			0.00	0	0.00
ACL033		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.61790			0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.22518			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL039	On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.58181			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	9.30574		100.00000	9.28320			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.57660			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.53223			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	57.82097		11.00000	57.80444			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	9.30574		100.00000	9.28320			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.18447			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.41405			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	100.64593			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.67780			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.74953			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.64580			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.66743			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.67694			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.82933			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.82933			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.82824			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.62851			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.82824			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.83042			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	83.56089			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.61633			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.60696			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.50516			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.60696			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.65450			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.67592			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.68455			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.66727			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.56361			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.62852			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.89500	106.08797		8.89500	106.21975			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.57669			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.26500	105.21034		7.26500	100.67762			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.84010			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.92287			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.68507			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.87416			0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	4.67410		100.00000	4.66375			0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	6.31259		100.00000	6.29869			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	76.81173			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	149.63699			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	149.69090			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.64576			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.13783			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.13783			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.87416			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.03148			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.62410			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.61891			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.79348			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.95510			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.79303			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.42311			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.61030			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.73115			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.11842			0.00	0	7,000,000.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.50098			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.64837			0.00	0	0.00
ACL146		On 30/11/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.67497			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.53415			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.63469			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.26445			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.56540			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.55065			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.57929			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.63296			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.60263			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.56800			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.57755			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL161	On 20/03/2022	Spot Bond		10.23000	103.44699		10.23000	103.41895			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.58692			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.57234			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.80170			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.48102			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.53771			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond		8.99000	104.51953		8.99000	104.49442			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.63029			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond		1.75000	108.01093		1.75000	108.11351			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.57668			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.57824			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.61321			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.63461			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.59179			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.58064			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.63034			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.60892			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.65601			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.61321			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.63890			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.19706			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.63034			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.61507			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.65173			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.66297			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.52130			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.53150			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.57219			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.58521			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.66566			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.65430			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70300			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.61749			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.69618			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.69874			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70300			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	88.33515			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.66883			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.66883			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	110.36621			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	111.16359			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.57463			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.56863			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.06037			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.23847			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.59835			0.00	0	0.00
ADCP02		On 10/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.62195			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.45197		100.00000	6.43634			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.09197			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.21795			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.30184			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.06818			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.07620			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.08685			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.07002			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.57500	99.19484		7.57500	99.17389			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.09234			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.10857			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.21000	104.65857		8.21000	104.63568			0.00	0	1,295,000.00
AIR02		On 30/04/2023	Spot Bond	8.90000	120.54477		8.90000	120.51610			0.00	0	0.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	40.91992		100.00000	40.82078			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	6.86500	113.46274		6.86500	113.44193			0.00	0	7,600,000.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	46.39099		100.00000	46.27737			0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	14.08531		100.00000	14.05414			0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	2.94500	150.61328		2.94500	150.58235			0.00	0	0.00
AIRL02		On 18/02/2014	Spot Bond	4.57000	102.87022		4.57000	129.58960			0.00	0	0.00
ANG02		On 11/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.16264			0.00	0	0.00
ANG04		On 24/07/2013	Spot Bond	0.00000	100.00000		0.00000	101.38596			0.00	0	0.00
ANG05		On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.68494			0.00	0	0.00
ANG06		On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.71530			0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.69152			0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.45869			0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	8.46000	108.53884		8.46000	108.51427			0.00	0	0.00
BAW12		On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.01735			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.91509			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	85.38461		100.00000	85.19011			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.83292			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		6.94000	113.02228		6.94000	113.00122			0.00	0	2,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.42422			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.64095			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond		6.50000	103.16294		6.50000	103.14475			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.38385			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.03000	104.56840		7.03000	104.54867			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.39000	108.40392		8.39000	108.37958			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.46854			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.57624	105.34200		10.57624	103.39687			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.58604	102.43591		10.58604	101.65663			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.61211	102.32534		10.61211	101.59661			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.56958			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.63995	102.09193		10.63995	101.53054			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.48944	101.68364		11.48944	101.67086			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.58372			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.58372			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.58379			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		10.82624	101.09300		10.82624	100.86762			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		10.75616	103.77831		10.75616	101.65246			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.58604	102.43591		10.58604	101.65663			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.68464	102.66592		10.68464	101.89354			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		9.86947	95.43570		9.86947	101.39832			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.55265			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.54234			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.54234			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.51180			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.42356		100.91240		10.42356	100.76253			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.16500		100.46180		11.16500	100.41960			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.05041			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500		65.52157		10.22500	97.73704			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	92.44505			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.39424			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.49901			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		76.84216		12.22500	100.54995			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.53402			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.86000		63.26504		10.86000	97.99374			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.51736			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.53124			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.53124			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	98.48805			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.51069			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.38619			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.57624		105.34291		13.57624	103.51418			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.82901		102.27652		14.82901	102.28473			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.72041		102.33380		13.72041	101.69652			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.71057			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.71057			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.71057			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.73797			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	9.20719		100.00000	9.18972			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	19.76227		100.00000	19.71439			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	17.98588		100.00000	17.94231			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.10239		100.00000	11.07551			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.10239		100.00000	11.07551			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.42333		100.00000	13.39081			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.63108		100.00000	11.60290			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	63.84177		100.00000	63.72064			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00711			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.58391			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.59802			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond		100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond		100.00000	94.07216		100.00000	93.83033			0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond		100.00000	89.02439		100.00000	88.80779			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		1.88000	105.53346		1.88000	169.74833			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		7.82000	97.12094		7.82000	144.62299			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		7.82000	98.40335		7.82000	144.88554			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.20500	101.39023		8.20500	101.36796			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.68856			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.21673			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.40435			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.87934			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.59337			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	61.56389		100.00000	61.41475			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	69.97836		100.00000	69.97835			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.61000	100.36915		7.61000	100.34878			0.00	0	3,800,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.07729			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.99982			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	8.63171		100.00000	8.61079			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.43117			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.51060			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.54464			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.55599			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.69213			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.87363			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.75500		100.00000	6.73845			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.75500		100.00000	6.73845			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.59028			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.64106			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.65490			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.99000	105.61015		7.99000	105.58767			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.69640			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.77002			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	3.85814		100.00000	3.84879			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	3.85814		100.00000	3.84879			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.27500	108.57342		6.27500	108.55489			0.00	0	600,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.33567			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.83540			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.37255			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.68094			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.95743			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond		100.00000	7.36924		100.00000	7.35139			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.14477			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.96080			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.01631			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.11718			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.53639			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	102.22190			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.62862			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	10.55936		100.00000	10.53378			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.85000	110.26997		6.85000	110.24979			0.00	0	1,197,000.00
CBL08	On 02/11/2016	Spot Bond		9.04000	117.18373		9.04000	117.15558			45,200,000.00	5,000	200,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	99.81042			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	102.54498			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.74000	106.52387		8.74000	106.49912			1,118,720,000.00	128,000	7,614,000.00
CBL12	On 06/09/2018	Spot Bond		10.77000	106.37106		10.77000	106.34075			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	102.13887			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CBL14	On 01/02/2019	Spot Bond	11.02000	107.63098		11.02000	107.59910			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.49467			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.93000	103.29015		8.93000	103.26563			2,402,170,000.00	269,000	1,947,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.57953			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.46000	102.84202		11.46000	102.81036			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.53948			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.00150			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.40326			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.74500	95.69824		9.74500	95.67350			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.65000	119.38656		9.65000	119.35582			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.50000	115.43671		9.50000	115.40744			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.94000	119.78248		8.94000	119.75402			0.00	0	27,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.19671			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.29000	105.51026		11.29000	105.47878			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.56397			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.66105			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.99996			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.99991			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.05523			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.15777			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.16368			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.13975			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.58527			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.55492			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.26618			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.18476			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.12993			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.61561			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond		10.47500	105.30201		10.47500	105.27230			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond		8.05500	103.71953		8.05500	103.69694			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.60935			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.80184			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.06121			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.06121			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.45997			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond		100.00000	21.95455		100.00000	21.90136			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond		100.00000	21.77634		100.00000	21.72359			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond		100.00000	67.12186		100.00000	66.95926			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond		100.00000	67.12186		100.00000	66.95926			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond		100.00000	67.12186		100.00000	66.95926			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	67.12186		100.00000	66.95926			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	67.12186		100.00000	66.95926			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	67.12186		100.00000	66.95926			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.64582			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	67.12186		100.00000	66.95926			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond		100.00000	56.51952		100.00000	56.38260			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.17461			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.85282			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN184	On 01/07/2021	Spot Bond	10.11000	100.59136	10.11000	100.56441				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.85282				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.25878				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.28302				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.40304				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	101.14231	2.76000	113.10915				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.31511				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	110.00749	3.14000	113.12205				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	103.23670	8.25000	103.21402				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	100.85282				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.85282				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	118.09156	3.10000	112.70937				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	117.79943	2.40000	112.43267				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.93407				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.88014				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.17363				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.17606				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.81500	104.21908	7.81500	104.19725				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.19951				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.19656				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00002				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	7.86500	104.39463	7.86500	104.37263				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	7.86500	104.39463	7.86500	104.37263				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN223	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	106.66836			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	108.53813			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	7.91500	103.25851		7.91500	103.23661			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.66313			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.73748			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.01725			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.01725			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	64.17323		100.17539	64.01753			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.92175			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.25698			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.67322			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.07022			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.14561			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	103.83286		9.35000	103.80665			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	103.83286		9.35000	103.80665			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.01621			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.01925			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	88.13630			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.81830			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.66990			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.78153			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.46461			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.46461			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.46461			0.00	0	2,000,000.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.46461			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.46461				0.00	0	2,000,000.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.47728				0.00	16,000,000	16,000,000.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.49824				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.49824				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.49824				0.00	16,000,000	16,000,000.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.49824				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.49824				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.50176				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.79000	106.87669	8.79000	106.85172				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.78097				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.09306				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.56549				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.56549				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.82647				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76261				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.68189				0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.89201				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.60464				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.60035				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.61557				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.11826				0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.31112				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.24484				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.61384				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.83500				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.86111			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.55797			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.44523			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.58321			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68165			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68165			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68165			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68165			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.39991			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.02214			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.57900			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.57900			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.57199			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.46225			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.57199			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.28422			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.71243			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.46229			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.46229			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45611			0.00	0	0.00
CLN300		On 20/12/2017	Spot Bond	100.00000	6.63230		100.00000	6.61623			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	107.27128			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.69019			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	107.36936			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	106.84193			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN305	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	107.22960				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	107.73697				0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		100.00000	0.00000	101.47414				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.38500		96.23900	10.38500	96.79323				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.90500		95.64267	10.90500	98.42005				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.43378				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000	0.00000	100.71324				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000	0.00000	101.43670				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.96084				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.00000	0.00000	99.80436				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		100.99644	8.80500	101.96244				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.61749				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.96040				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.27925				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.64917				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.66199				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000	0.00000	100.71154				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.24983				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.76189				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.76189				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.76189				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.72729				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.52433				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN334	On 19/07/2014	Spot Bond	100.00000		49.01954	100.00000	48.86649				0.00	0	125,000,000.00
CLN39	On 07/02/2016	Spot Bond	100.00000		28.18643	100.00000	28.12336				0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000		28.18643	100.00000	28.12336				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		36.22502	7.01000	36.83774				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000	0.00000	148.81126				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000		0.00071	100.00000	0.00071				0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000		0.00071	100.00000	0.00071				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.20500		101.39023	8.20500	128.80059				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.82000		32.90142	7.82000	144.62299				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.82000		33.29056	7.82000	144.88554				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	84.30058				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	84.16634				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.24533				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.24533				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.67176				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.62332				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.63289				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.63034				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.96084				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.56691				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.36500		113.78417	8.36500	110.14963				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.39000		103.56024	8.39000	103.53698				0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond	9.65500		117.56924	9.65500	117.53895				0.00	0	258,000,000.00
COJ06	On 09/12/2015	Spot Bond	7.81500		107.68299	7.81500	107.66044				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
COJ07	On 23/03/2021	Spot Bond	9.24500	111.84754		9.24500	111.82007			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.69500	99.11250		9.69500	99.08687			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.55000	100.47672		10.55000	100.44849			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.55000	93.12560		10.55000	93.09945			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.99747			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.03818			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.90534			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.45283			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	100.00000		0.00000	101.86336			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.57613			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond	100.00000	80.21978		100.00000	100.00000			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.10500	94.54745		12.10500	92.91436			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	12.09327		100.00000	12.05552			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.89203			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.66500	98.61950		7.66500	99.63592			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond	0.00000	100.00000		0.00000	101.21397			0.00	0	18,000,000.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.21298			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.50025			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.52573			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.47457			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	6.81500	104.38682		6.81500	104.36745			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.61500	123.31231		6.61500	123.29039			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.85500	112.36520		7.85500	112.34129			7,918,782,600.00	1,008,120	48,539,000.00
DV23	On 27/02/2023	Spot Bond	8.34500	114.79976		8.34500	114.77384			5,183,271,435.00	621,123	146,520,000.00
E170	On 01/08/2020	Spot Bond	7.51500	138.61780		7.51500	131.85330			0.00	0	18,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	106.21880			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.26368			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.36961			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.43983			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	103.14467			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.00010		105.99980		0.00010	130.69554			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.12500		114.36702		2.12500	114.34609			12,750,000,000.00	6,000,000	15,000,000.00
EL29	On 19/11/2029	Spot Bond	2.17500		101.35728		2.17500	101.33859			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.14500		112.33987		9.14500	107.03994			0.00	0	11,100,000.00
EMM02	On 11/03/2021	Spot Bond	8.99500		113.26232		8.99500	113.23524			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.60000		105.13789		9.60000	105.11111			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.16500		94.01621		10.16500	96.85059			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.12919			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.21904			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.90622			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		56.69066		100.00000	56.55332			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000		59.65299		100.00000	59.50848			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000		94.07216		100.00000	93.83033			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000		94.91618		100.00000	94.67648			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond	100.00000		90.14228		100.00000	89.92611			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		127.84909		3.00000	127.82271			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.77500		104.42215		10.77500	104.39237			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	105.91493			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.93847			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.27370			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EQS07	On 09/04/2018	Spot Bond		9.38000	85.03910		9.38000	99.72221			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.38048			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.26359			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.23470			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.40745			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.36882			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.11959			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.16462			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.20067			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.12500			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.13625			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.18996			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		6.25500	105.96529		6.25500	105.94745			75,060,000.00	12,000	6,012,000.00
ES18	On 20/04/2018	Spot Bond		7.16000	110.63690		7.16000	110.61564			463,245,735,000.00	64,699,125	277,827,125.00
ES23	On 25/01/2023	Spot Bond		7.90500	113.76474		7.90500	113.74038			142,986,849,465.00	18,088,153	253,088,153.00
ES26	On 02/04/2026	Spot Bond		8.38500	98.25173		8.38500	98.22968			1,620,116,160.00	193,216	43,611,216.00
ES33	On 15/09/2033	Spot Bond		9.19500	87.21125		9.16000	87.47078			186,082,102,230.00	20,237,314	906,662,314.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.09763			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.02036			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.48214			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.29006			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.59452			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	12.48662		100.00000	12.45637			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	12.15114		100.00000	12.12170			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.28506			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FR2B3C	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.33142			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.47972			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.56311			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.86500	105.47997		6.86500	105.46062			0.00	0	8,400,000.00
FRB05	On 21/12/2018	Spot Bond		8.86000	99.20820		8.86000	99.18470			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.67273			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.67266			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	99.94406			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	102.16786			0.00	0	200,000.00
FRBC21	On 21/12/2018	Spot Bond		10.66000	106.43215		10.66000	106.40196			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.02433			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond		100.00000	80.40704		100.00000	80.21997			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		1.92000	124.39893		1.92000	125.21111			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.01000	133.22257		2.01000	266.65587			0.00	0	300,000.00
FRBI28	On 31/03/2028	Spot Bond		2.67500	99.90176		2.67500	145.69976			0.00	0	100,000.00
FRBI33	On 07/12/2033	Spot Bond		2.65000	112.96384		2.65000	191.45484			0.00	0	100,000.00
FRBN04	On 15/09/2015	Spot Bond		7.02500	117.44215		7.02500	117.42012			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond		100.00000	33.14772		100.00000	33.07476			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond		100.00000	33.14772		100.00000	33.07476			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.11100	56.34399		8.11100	55.62068			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.50300	35.96137		9.50300	35.05685			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.74000	34.71387		9.74000	33.81013			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond		100.00000	85.25378		100.00000	85.05779			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.26830			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.74955			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC103		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.07342			0.00	0	0.00
FRC104		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.66772			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.69837			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.69837			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.24055			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.66798			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.75830			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.89235			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.64588			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.71682			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.82225			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.06008		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.06008		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.87856			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70300			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.86472			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.93674			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.66627			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	108.03451			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.03723			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.69019			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.04828		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.81885			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.98070			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.73883			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.78993			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.93081			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.86217			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.97225			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.03302			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.92827			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.89862			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.80270			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.78738			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.99421			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.98154			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.94689			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.99590			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.84094			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	11.51582		100.09221	11.48790			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.61920			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.04398			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.75459			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.85305			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.55435			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.81253			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.69943			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.70811			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.63978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.65173			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.87744			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.32721			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.67339			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.32721			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.66114			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.63890			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.20707		13.22500	51.18897			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.59778			0.00	0	0.00
FRC164		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.31596			0.00	0	0.00
FRC165		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.31596			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.59864			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.92233			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.62948			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.57500	87.38039		3.57500	90.43223			0.00	0	0.00
FRC17		On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.66028			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.66028			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.30583			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.43378			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.83992			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.11905			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.11616			0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.70198			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.69772			0.00	0	0.00
FRC41		On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.93814			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.99540			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.58965			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.86564			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.16000	122.95222		3.16000	115.60271			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.71153			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.71930			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.14000	112.24972		3.14000	115.77445			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	0.90000	98.96459		0.90000	118.69381			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.16000	109.09155		3.16000	115.60271			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	1.88000	106.43298		1.88000	121.78389			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	1.95000	106.97916		1.95000	123.64178			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.92381			0.00	0	0.00
FRC77		On 15/06/2016	Spot Bond	100.00000	21.91366		100.00000	21.86057			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.13359			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.98601			0.00	0	0.00
FRC80		On 15/06/2016	Spot Bond	4.73000	111.35255		4.73000	111.32434			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.00436			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.61118			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.70637			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.94330			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.83415			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.80137			0.00	0	0.00
FRC94		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.65037			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.91256			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.64954			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.05588			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.97478			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.76234			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		8.49808		100.00000	8.47750			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.22133			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond		10.23000	103.07112		10.23000	102.20490			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.22407			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond		7.04000	103.20760		7.04000	102.33788			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.20026			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.38673			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.61927			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.90486			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	102.08413			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.02000	139.50883		4.02000	139.47622			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.00174			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.70427			0.00	29,100,000	9,700,000.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.12727			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	102.62014			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.30681			0.00	0	300,000.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.61725			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.13464			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS36		On 07/12/2023	Spot Bond	2.52000	127.74379		2.52000	255.68612			0.00	0	0.00
FRS37		On 07/12/2023	Spot Bond	2.02000	133.11245		2.02000	266.43538			0.00	0	0.00
FRS43		On 07/12/2023	Spot Bond	2.74000	125.46455		2.74000	251.12260			0.00	0	0.00
FRS46		On 31/01/2022	Spot Bond	2.29000	104.85692		2.29000	123.35242			0.00	0	0.00
FRS49		On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	99.87502			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond	1.82000	123.90097		1.82000	122.31175			0.00	0	0.00
FRS56		On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.05590			0.00	0	0.00
FRS59		On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.26622			0.00	0	0.00
FRS61		On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.74105			0.00	0	0.00
FRS62		On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	101.46621			0.00	0	0.00
FRS63		On 22/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.52185			0.00	0	0.00
FRS64		On 26/01/2042	Spot Bond	2.86000	90.93806		2.86000	90.91951			0.00	0	0.00
FRS68		On 09/11/2024	Spot Bond	100.00000	0.90961		100.00000	0.90741			0.00	0	0.00
FRS69		On 31/05/2017	Spot Bond	104.97509	13.95376		104.97509	13.91846			0.00	0	0.00
FRS72		On 09/11/2024	Spot Bond	0.00000	100.00000		0.00000	101.35471			0.00	0	0.00
FRS73		On 12/06/2017	Spot Bond	101.07593	18.10970		101.07593	18.06541			0.00	0	0.00
FRS74		On 14/06/2017	Spot Bond	100.44759	10.11019		100.44759	10.08560			0.00	0	0.00
FRS75		On 13/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.61983			0.00	0	0.00
FRS76		On 18/06/2017	Spot Bond	100.76967	16.50592		100.76967	16.46566			0.00	0	0.00
FRS77		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS78		On 08/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.42740			0.00	0	0.00
FRS79		On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.39923			0.00	0	0.00
FRS80		On 24/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.97370			0.00	0	0.00
FRS81		On 30/10/2042	Spot Bond	2.48000	100.65871		2.48000	100.63929			0.00	0	0.00
FRS82		On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.52437			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS83	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.59164			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.29340			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.29000	96.99238		2.29000	103.01029			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.09858			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.32000	96.67871		2.32000	102.69512			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.16537			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.63185			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.22000	130.90258		2.22000	332.04466			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.54942			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.78000	106.19669		5.78000	106.18026			32,946,000,000.00	5,700,000	3,100,000.00
FRX15	On 14/03/2015	Spot Bond		6.11500	107.16389		6.11500	107.14635			20,791,000,000.00	3,400,000	1,684,957.00
FRX16	On 15/09/2016	Spot Bond		6.99500	105.60696		6.99500	105.58723			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.45000	106.67404		7.45000	106.65284			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.60000	114.18228		7.60000	114.15901			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.17500	105.67247		8.17500	105.64946			106,275,000.00	13,000	1,191,000.00
FRX23	On 28/02/2023	Spot Bond		9.13500	93.94542		9.13500	94.28304			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.21000	111.96230		9.21000	111.93476			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		9.92500	100.47126		9.92500	100.44439			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.15500	81.85616		10.15500	81.83400			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.36453			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.31686			0.00	12,000,000	6,000,000.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.22769			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.74000	104.96686		8.74000	104.94232			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	65.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GPT24	On 30/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.21316			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond		100.00000	94.07216		100.00000	93.83033			0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.18723			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.18807			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond		0.00000	100.00000		0.00000	99.94219			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond		100.00000	99.99980		100.00000	99.99973			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.85549			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.76878			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.81972			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.74687			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond		100.00000	99.99939		100.00000	99.99932			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.19523			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.25333			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.94866			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.94742			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.94504			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond		100.00000	3.16824		100.00000	3.16123			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.94209			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.93798			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	100.77119			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	102.18573			0.00	0	150,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.12635			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.74687			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.59488			0.00	0	5,200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.74567			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.39642			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.55207			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.06645			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.71334			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000		0.00000	101.46424			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	0.00000		100.00000		0.00000	101.39792			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.17949			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	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B5	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000		55.14506		100.00000	55.14504			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	1,361,000,000.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.05244			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.40643		102.25161		7.40643	102.16306			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	8,000,000	184,000,000.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.05525			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.75973		102.24273		7.75973	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	1,000,000	70,000,000.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.05887			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.21073		102.23669		8.21073	114.94363			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	3,000,000	46,000,000.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.06327			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.02469			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.14429			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.14982			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.66500		115.81715		7.66500	110.92720			55,509,930,000.00	7,242,000	37,795,000.00
HWAY23	On 07/12/2023	Spot Bond	1.79000		135.67304		1.79000	271.56229			1,521,500,000.00	850,000	76,425,000.00
HWAY24	On 07/12/2024	Spot Bond	1.77000		138.96451		1.77000	272.01369			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.14500		105.38912		9.14500	100.74836			45,725,000.00	5,000	12,697,000.00
HWAY35	On 31/07/2035	Spot Bond	9.14000		105.45155		9.14000	100.81078			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.68000		109.67837		1.68000	109.65953			845,040,000,000.00	503,000,000	768,294,000.00
I2038	On 31/01/2038	Spot Bond	2.16000		107.93859		2.17500	107.61412			1,385,640,000,000.00	641,500,000	438,812,000.00
I2046	On 31/03/2046	Spot Bond	2.48000		100.62378		2.48000	101.27979			0.00	0	150,000,000.00
I2050	On 31/12/2050	Spot Bond	2.39000		109.12283		2.39000	109.10209			514,165,958,000.00	215,132,200	263,729,996.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	91.90000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	6.91500		108.95933		6.91500	108.93920			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.11219			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.95035			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.71268			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.08930			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.79000		104.29589		6.79000	104.27697			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.41500		108.29365		7.41500	108.27223			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL22		On 15/03/2018	Spot Bond	8.09000	110.74776	8.09000	110.72389			0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	6.72000	103.37778	6.72000	103.35912			0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	99.99999			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.07770			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	3.87000	110.31655	3.87000	110.29102			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	7.23500	106.33772	7.23500	106.31684			115,036,500,000.00	15,900,000	5,300,000.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.34831			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.43573			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	0.72000	106.12440	0.72000	125.12016			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	1.89000	106.67945	1.89000	125.49779			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.34604			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.31004			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	7.79000	106.43499	7.79000	106.41277			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.77204			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.38422			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.16439			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	8.29000	99.44334	8.29000	99.42127			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	8.75500	92.83155	8.75500	92.80994			5,428,100,000.00	620,000	1,310,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.98422			0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond	7.89000	86.19824	7.89000	100.06408			0.00	0	1,000,000.00
IDC01U		On 08/11/2026	Spot Bond	100.00000	0.00208	100.00000	0.00208			0.00	0	500,000,000.00
IDCP01		On 19/04/2015	Spot Bond	5.00000	101.29011	5.00000	101.27644			0.00	0	0.00
IDCP02		On 19/04/2015	Spot Bond	5.00000	101.29011	5.00000	101.27644			0.00	0	0.00
IDCP03		On 31/01/2017	Spot Bond	5.00000	99.89092	5.00000	99.87729			0.00	0	0.00
IDCP04		On 19/10/2017	Spot Bond	5.00000	101.29011	5.00000	101.27644			0.00	0	0.00

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	101.41985		4.00000	101.40893			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.41812			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.35057			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.49511			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	8.91500	112.26708		8.91500	112.24032			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.42558			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.42558			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.38054			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.01658		100.00000	7.99716			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.97015			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	100.00000	44.44444		100.00000	100.00000			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000		0.00000	102.28293			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000		0.00000	102.07051			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.91500	103.10133		8.91500	103.07690			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.87810			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.05802			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	99.24209			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	98.66144			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	4.50066		100.00000	4.48563			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond	100.00000	86.28842		100.00000	86.08491			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond	5.35000	99.48960		5.35000	99.40263			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond	5.45000	99.37679		5.45000	99.28839			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond	5.45000	99.17077		5.45000	99.08274			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond	5.45000	99.05343		5.45000	98.96561			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IND234	On 21/08/2013	Spot Bond	100.00000		92.63959	100.00000	92.40506				0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.25000		97.44214	5.25000	99.91377				0.00	0	0.00
IND332	On 06/08/2013	Spot Bond	5.35000		99.79521	5.35000	99.70771				0.00	0	0.00
IND333	On 13/08/2013	Spot Bond	5.35000		99.69314	5.35000	99.60581				0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	5.35000		99.59127	5.35000	99.50412				74,900,000,000.00	14,000,000	7,000,000.00
IND335	On 27/08/2013	Spot Bond	100.00000		91.25000	100.00000	91.02244				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000		89.68059	100.00000	89.46078				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	5.45000		99.27367	5.45000	99.18546				0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000		86.69834	100.00000	86.49289				0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000		85.08159	100.00000	84.88372				0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	5.45000		98.96561	5.45000	98.87794				0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	5.45000		98.86334	5.45000	98.77586				0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000		81.29176	100.00000	81.11111				0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000		80.04386	100.00000	79.86871				0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000		78.83369	100.00000	78.66379				0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000		77.65957	100.00000	77.49469				0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000		76.51992	100.00000	76.35983				0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000		75.41322	100.00000	75.25773				0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000		74.33809	100.00000	74.18699				0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000		73.29317	100.00000	73.14629				0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000		72.27723	100.00000	72.13439				0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000		71.28906	100.00000	71.15010				0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000		100.00000	0.00000	101.26398				0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000		98.11828	100.00000	97.85523				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.48486				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING115	On 31/03/2016	Spot Bond		10.57624	104.20206		10.57624	102.71364			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.57624	101.67282		10.57624	101.20610			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.59742			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.10538			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.58489			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	101.95889		6.50000	101.94107			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.68165			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.42024			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.81344			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond		100.00000	24.02252		100.00000	23.96433			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond		100.00000	15.37441		100.00000	15.33717			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.95623			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.95623			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.06431			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.17262			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.21939			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.80300			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.84370			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.66429			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.66916			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.66791			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.49207			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.47747			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.15421			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.16548			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING215		On 28/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.80300			0.00	0	0.00
ING216		On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.60938			0.00	0	0.00
ING217		On 17/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.46745			0.00	0	0.00
ING219		On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.31906			0.00	0	0.00
ING220		On 14/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.14658			0.00	0	0.00
ING33		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.39709			0.00	0	0.00
ING34		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.39709			0.00	0	0.00
ING46		On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.11286			0.00	0	0.00
ING60U		On 28/02/2014	Spot Bond	100.00000	64.89673		100.00000	64.73951			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.51180			0.00	0	0.00
INJ02		On 30/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.72728			0.00	0	0.00
IP259U		On 02/08/2013	Spot Bond	100.00000	97.33333		100.00000	97.07447			0.00	0	0.00
IP261U		On 27/08/2013	Spot Bond	100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
IP262U		On 26/09/2013	Spot Bond	100.00000	84.88372		100.00000	84.68677			0.00	0	0.00
IPB3		On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.00388			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.12601			0.00	0	5,000,000.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.12879			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.13069			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	7.92500	105.18200		7.92500	105.15967			0.00	0	0.00
IPL4		On 29/03/2014	Spot Bond	6.50000	104.50744		6.50000	104.48927			71,500,000.00	11,000	99,000.00
IPL5		On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.97202			0.00	0	0.00
IPL6		On 28/09/2017	Spot Bond	8.34000	108.08384		8.34000	108.05983			4,670,400,000.00	560,000	7,052,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.30889			0.00	0	0.00
IV012		On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.28575			0.00	0	0.00
IV013		On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.60917			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV014	On 22/06/2015	Spot Bond		8.09500	105.14599		8.09500	105.12320			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.96487			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	100.99291			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		2.98000	98.21994		2.98000	115.54257			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.85500	94.29228		3.85500	126.63395			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.84680			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.41865			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.23072			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.19258			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.84007			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.52293			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.07670			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.68000	88.72890		3.68000	89.48343			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.68000	88.65493		3.68000	94.94209			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.90686			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.96479			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.63039			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.36000	111.65496		11.36000	111.62144			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.78936			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.85500	93.29160		3.85500	126.63395			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond		100.00000	50.00005		100.00000	50.00004			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond		100.00000	92.17172		100.00000	91.93955			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond		5.25000	99.97124		5.25000	99.88506			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond		5.25000	99.87072		5.25000	99.78471			0.00	0	0.00
IVA332	On 08/08/2013	Spot Bond		5.35000	99.76603		5.35000	99.67857			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA333	On 15/08/2013	Spot Bond	5.35000	99.66401		5.35000	99.57673			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	5.35000	99.56220		5.35000	99.47510			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	5.35000	99.46060		5.35000	99.37367			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	5.45000	99.34730		5.45000	99.25896			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	5.45000	99.24425		5.45000	99.15609			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	5.45000	99.14141		5.45000	99.05343			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	84.88372		100.00000	84.68677			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	5.45000	98.93637		5.45000	98.84875			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	5.45000	98.83416		5.45000	98.74673			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	5.45000	98.73217		5.45000	98.64492			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	79.69432		100.00000	79.52070			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	78.49462		100.00000	78.32618			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	77.33051		100.00000	77.16702			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	76.20042		100.00000	76.04167			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	75.10288		100.00000	74.94867			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	74.03651		100.00000	73.88664			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	73.00000		100.00000	72.85429			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	71.99211		100.00000	71.85039			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	71.01167		100.00000	70.87379			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.37124			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.87787			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.87708			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.88541			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.31108			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.60869			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC010		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.88698			0.00	0	0.00
IVC011		On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.89176			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.15228			0.00	0	0.00
IVC013		On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.88746			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.05182			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.19292			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.93900			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.18312			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.18446			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.18716			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.17502			0.00	0	0.00
IVC021		On 19/07/2017	Spot Bond	100.00000	3.97124		100.00000	3.95378			20,000,000,000,000.00	200,000,000	200,000,000.00
IVF002		On 01/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.26464			0.00	0	0.00
IVF073		On 25/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.95522			0.00	0	0.00
JDC02U		On 14/11/2013	Spot Bond	100.00000	94.35897		100.00000	94.11765			0.00	0	0.00
JDC03U		On 29/01/2014	Spot Bond	100.00000	63.06528		100.00000	62.91082			0.00	0	0.00
JDC04U		On 13/03/2014	Spot Bond	100.00000	59.58079		100.00000	59.43646			0.00	0	0.00
JDC05U		On 15/05/2014	Spot Bond	100.00000	60.44456		100.00000	60.25585			0.00	0	0.00
JDC06U		On 15/05/2014	Spot Bond	100.00000	57.00029		100.00000	56.89214			0.00	0	0.00
JDG01		On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.85419			0.00	0	0.00
JDG02		On 20/02/2016	Spot Bond	100.00000	10.03242		100.00000	10.00811			0.00	0	0.00
JDG02U		On 22/01/2015	Spot Bond	100.00000	37.11437		100.00000	37.02446			0.00	0	0.00
JDG03		On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.13009			0.00	0	47,000,000.00
JDG03U		On 21/02/2016	Spot Bond	100.00000	10.00811		100.00000	9.98387			0.00	0	0.00
JDG04		On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.13715			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
KCF03U	On 30/10/2014	Spot Bond	100.00000		41.14524	100.00000	41.01678				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	103.05497				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.87347				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.20000		147.15353	8.20000	147.12139				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.22965				0.00	56,000,000	56,000,000.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.03483				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.44000		100.78180	8.44000	100.75880				10,659,720,000.00	1,263,000	4,537,000.00
LGL03	On 03/04/2018	Spot Bond	8.49000		67.67047	8.49000	99.03881				0.00	0	0.00
LGL04	On 23/05/2020	Spot Bond	8.00000		101.30875	8.00000	101.28715				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.08252				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.16500		100.19202	11.16500	100.16229				0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.18767				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000		92.17172	100.00000	91.93955				0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.26490				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.17292				0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000		100.00000	0.00000	99.95708				0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.70114				0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond	0.00000		100.00000	0.00000	99.28816				0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	98.84292				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.13204				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.27137				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.23980				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.10238				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.91238				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.63812				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.69952			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.37163			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.60157			0.00	0	800,000.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.86929			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	65.70051	100.00000	65.53960				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	64.15287	100.00000	63.99745				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	56.06571	100.00000	55.92989				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	36.45845	100.00000	36.37013				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	31.46168	100.00000	31.38545				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	9.26071	100.00000	9.23828				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	22.60916	100.00000	22.55439				0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052				0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.21000	106.10942		8.21000	106.08609			33,357,230,000.00	4,063,000	2,458,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.77142			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.65521			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.71330			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.85597			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.87038			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.94234			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.30519			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	100.32049			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.57500	105.37781		7.57500	105.35641			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.28000	105.02414		8.28000	105.00099			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.07000	105.94643		9.07000	105.92090			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MET01	On 15/12/2014	Spot Bond		5.79000	105.52690		5.79000	105.51045			0.00	0	13,600,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.54187			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.56355			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.10500	106.26596		9.10500	106.23997			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.06500	105.79998		7.06500	105.78002			14,165,325,000.00	2,005,000	25,600,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.96788			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.50000	102.17384		8.50000	102.15060			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.92542			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.20000	102.13719		8.20000	102.11476			3,132,400,000.00	382,000	3,670,000.00
MTN01U	On 08/10/2013	Spot Bond		100.00000	82.57919		100.00000	82.39278			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond		6.27000	103.91727		6.27000	103.89983			0.00	0	3,188,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	67.71800		100.00000	67.59259			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.11500	104.31540		7.11500	104.29558			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		8.14500	106.89393		8.14500	106.87075			5,514,165,000.00	677,000	2,268,000.00
MTN05	On 28/10/2013	Spot Bond		5.48500	102.40725		5.48500	102.39209			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond		0.00000	100.00000		0.00000	99.94358			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond		100.00000	6.92178		100.00000	6.90501			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond		100.00000	0.18338		100.00000	0.18293			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond		100.00000	7.24716		100.00000	7.22961			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond		100.00000	7.33591		100.00000	7.31813			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.74498		100.89771	6.72850			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.83364		100.61875	6.81699			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.11217			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.12345			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.15166			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.17058			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.19126			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.21005			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.21931			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.33242			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.46412			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.18338		100.00000	0.18293			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.18338		100.00000	0.18293			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.54500	99.63270		8.54500	99.61005			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.36485			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.30107			0.00	13,800,000	4,600,000.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.21000			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.91604			0.00	0	200,000.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.43090			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.99006			0.00	0	125,000,000.00
NBK2A		On 15/09/2015	Spot Bond	6.71500	111.25849		6.71500	111.23852			0.00	0	2,398,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.08078			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.46000	117.98044		8.46000	117.95387			1,150,560,000.00	136,000	2,022,000.00
NBK4		On 28/10/2024	Spot Bond	10.37500	32.88736		10.37500	32.87847			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.16500	106.53890		7.16500	106.51841			0.00	0	9,500,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.05322			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.05629			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.58000	103.91306		6.58000	103.89479			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.83949			0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NBK9A		On 23/03/2016	Spot Bond		7.36500	107.83849	7.36500	107.81729			0.00	0	697,000.00
NBK9B		On 23/03/2016	Spot Bond		0.00000	100.00000	0.00000	100.49531			0.00	0	0.00
NCLN43		On 28/08/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN44		On 17/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN45		On 22/09/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN46		On 20/10/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN48		On 25/02/2015	Spot Bond		0.00000	100.00000	0.00000	101.09545			0.00	0	0.00
NCLN54		On 31/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.49156			0.00	0	0.00
NCLN55		On 07/04/2015	Spot Bond		0.00000	100.00000	0.00000	100.27502			0.00	0	0.00
NCLN56		On 15/04/2015	Spot Bond		0.00000	100.00000	0.00000	100.13732			0.00	0	0.00
NCLN58		On 01/06/2015	Spot Bond		0.00000	100.00000	0.00000	100.93868			0.00	0	0.00
NCLN61		On 30/11/2015	Spot Bond		0.00000	100.00000	0.00000	84.08968			0.00	0	0.00
NCLN62		On 02/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.88527			0.00	0	0.00
NCLN63		On 08/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN64		On 25/01/2016	Spot Bond		0.00000	100.00000	0.00000	99.94700			0.00	0	0.00
NCLN65		On 25/01/2016	Spot Bond		0.00000	100.00000	0.00000	99.94170			0.00	0	0.00
NCLN66		On 29/01/2016	Spot Bond		0.00000	100.00000	0.00000	99.87496			0.00	0	0.00
NCLN67		On 13/07/2016	Spot Bond		0.00000	100.00000	0.00000	100.14300			0.00	0	0.00
NCLN69		On 27/05/2016	Spot Bond		0.00000	100.00000	0.00000	80.12773			0.00	0	0.00
NCLN70		On 30/08/2013	Spot Bond		0.00000	100.00000	0.00000	100.90689			0.00	0	0.00
NCLN71		On 17/03/2014	Spot Bond		0.00000	100.00000	0.00000	101.04893			0.00	0	0.00
NCLN72		On 17/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.81691			0.00	0	0.00
NCLN73		On 03/07/2015	Spot Bond		0.00000	100.00000	0.00000	100.32280			0.00	0	0.00
NCLN74		On 15/08/2017	Spot Bond		0.00000	100.00000	0.00000	101.30906			0.00	0	0.00
NCLN75		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.59170			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.55703				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.24846				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.53577				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.52569				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.52526				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.86500	108.84741	7.86500	108.82460				0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.05000	104.07047	5.05000	104.05619				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.05000	105.55472	6.05000	105.53734				0.00	0	1,393,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.21595				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.59000	116.04006	11.59000	116.00454				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	111.85795				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.13406				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.03000	159.03547	2.03000	159.00674				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.15500	110.92980	8.15500	106.23238				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.64482				0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.61460				0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.61460				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.78500	109.93261	8.78500	110.13443				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.06836				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.44071				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.01194				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	101.00189				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.04349				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.98500	109.91656	8.98500	111.74382				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.08509				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.04353				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.06841				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.18500	109.90095	9.18500	110.09559				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.15157				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.10171				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.08503				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.40033				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.29914				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.11826				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.94500	135.71219	3.94500	135.68065				0.00	0	32,464,000.00
NRA014	On 30/04/2014	Spot Bond	6.36500	106.16898	6.36500	106.15091				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.95000	120.20991	7.95000	120.18431				0.00	0	8,200,000.00
NRA022	On 31/10/2022	Spot Bond	8.32500	127.78018	8.32500	127.75186				0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond	1.92500	167.16703	1.92500	167.13730				0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	8.88000	129.70148	8.88000	129.67070				0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.06836				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.06645				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.86746				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	99.84744				0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.94095				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.62432				0.00	0	5,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.52270				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.16729				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.50763				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.56051	100.00000	17.51796				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
OCT1A1	On 18/10/2015	Spot Bond	100.00000	18.82608	100.00000	18.78047					0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	18.86990	100.00000	18.82418					0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	18.89619	100.00000	18.85041					0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	19.52716	100.00000	19.47985					0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	20.22824	100.00000	20.17923					0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	24.60997	100.00000	24.55034					0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.14500	107.88221	6.14500	107.86437					61,450,000.00	10,000	4,288,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.73989	100.00000	6.72356					0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	95.87000					0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	28.92039	100.00000	28.85033					0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	9.72102	100.00000	9.69747					0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	99.96522					0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.62822					0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.29342					0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	98.02195	100.00000	97.77380					0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.06300					0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.87288					0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.42420					0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.14877					0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.55635					0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.54628					0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.70651					0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.61326					0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.57919					0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.00000	0.00000	100.55817					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PR2B5E	On 15/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.60313			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.64830			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.60660			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.58011			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.68701			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.63853			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.60569			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	99.88722			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	99.88342			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	99.88172			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	99.87792			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	99.86164			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	99.85786			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.21068			0.00	12,000,000	3,000,000.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.82937			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	5.91500		113.04024		5.91500	113.02233			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.67000		93.78967		5.67000	93.77542			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.62000		39.52391		7.62000	39.51583			0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.94500		119.76657		5.91500	119.81304		27,619,793,518,450.00	4,645,886,210	16,412,079,537.00	
R158	On 15/09/2015	Spot Bond	5.91500		119.83203		5.91500	113.02233			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.81500		88.42172		5.81500	88.40795			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	5.91500		126.23922		5.91500	126.21922			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.74500		83.67480		5.74500	83.66192			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	5.00000		104.87071		5.00000	99.86320			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R186	On 21/12/2026	Spot Bond		7.84000	122.73702		7.80000	123.08945			60,625,242,356,000.00	7,732,811,525	14,410,924,342.00
R187P	On 21/12/2026	Spot Bond		7.54000	37.05709		7.54000	37.04960			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond		7.46000	34.79799		7.46000	34.79103			0.00	0	0.00
R197	On 07/12/2023	Spot Bond		1.52000	277.77913		1.52000	277.73276			71,195,280,000.00	46,839,000	142,754,000.00
R201	On 21/12/2014	Spot Bond		5.37000	105.29617		5.30000	105.37823			3,725,862,868,440.00	693,829,212	1,481,000,212.00
R202	On 07/12/2033	Spot Bond		2.16000	206.13786		2.16000	206.09990			183,846,240,000.00	85,114,000	1,562,900,200.00
R2023	On 28/02/2023	Spot Bond		7.53000	104.52697		7.49500	104.74498			23,172,523,488,210.00	3,077,360,357	5,064,103,357.00
R203	On 15/09/2017	Spot Bond		6.66000	108.57990		6.64000	108.63457			20,253,598,194,600.00	3,041,080,810	6,390,726,110.00
R2037	On 31/01/2037	Spot Bond		8.50000	97.26337		8.50000	96.92659			6,485,500,000,000.00	763,000,000	1,019,000,000.00
R204	On 21/12/2018	Spot Bond		6.88500	105.65765		6.86000	105.75301			20,760,974,367,525.00	3,015,392,065	6,201,713,987.00
R2048	On 28/02/2048	Spot Bond		8.84000	102.46474		8.84000	102.44065			23,788,099,845,640.00	2,690,961,521	3,005,804,347.00
R205	On 31/03/2014	Spot Bond		100.00000	57.00120		100.00000	56.86311			0.00	0	0.00
R206	On 15/01/2014	Spot Bond		5.34500	101.14322		5.30000	101.15030			21,380,000,000.00	4,000,000	2,212,500,000.00
R207	On 15/01/2020	Spot Bond		7.12500	100.79468		7.10500	100.87836			13,249,738,727,625.00	1,859,612,453	4,334,597,990.00
R208	On 31/03/2021	Spot Bond		7.27500	99.03781		7.24500	99.18977			10,773,184,732,125.00	1,480,850,135	7,821,212,733.00
R209	On 31/03/2036	Spot Bond		8.60500	78.60992		8.57000	78.87527			41,835,891,838,355.00	4,861,811,951	9,646,491,500.00
R210	On 31/03/2028	Spot Bond		1.95500	159.01350		1.95500	158.98509			3,171,010,000.00	1,622,000	438,500,000.00
R211	On 31/01/2017	Spot Bond		0.02000	128.14717		0.02000	128.13102			0.00	0	72,080,000.00
R212	On 31/01/2022	Spot Bond		1.32000	131.10939		1.32000	131.08816			41,341,080,000.00	31,319,000	1,083,048,000.00
R213	On 28/02/2031	Spot Bond		8.40500	89.95279		8.36500	90.26351			31,029,425,726,420.00	3,691,781,764	5,546,492,000.00
R214	On 28/02/2041	Spot Bond		8.73000	79.41996		8.73000	79.40152			19,179,824,902,110.00	2,197,001,707	9,297,308,000.00
R224C	On 15/09/2013	Spot Bond		5.06000	99.25696		5.06000	99.24330			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond		5.16000	96.75884		5.16000	96.74544			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		5.27000	94.20936		5.27000	94.19604			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		5.97500	90.76000		5.97500	90.74548			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R228C	On 15/09/2015	Spot Bond	5.81500	88.42172	5.81500	88.40795			0.00	0	0.00		
R229C	On 15/03/2016	Spot Bond	5.73500	86.10050	5.73500	86.08728			0.00	0	0.00		
R230C	On 15/09/2016	Spot Bond	5.74500	83.67480	5.74500	83.66192			0.00	0	0.00		
R324C	On 21/12/2013	Spot Bond	5.33500	97.84058	5.33500	97.82659			0.00	0	0.00		
R325C	On 21/06/2014	Spot Bond	5.35500	95.29191	5.35500	95.27815			0.00	0	0.00		
R326C	On 21/12/2014	Spot Bond	5.30500	92.87087	5.30500	92.85759			0.00	0	0.00		
R327C	On 21/06/2015	Spot Bond	5.88500	89.50010	5.88500	89.48592			0.00	0	0.00		
R328C	On 21/12/2015	Spot Bond	5.75500	87.20721	5.75500	87.19369			0.00	0	0.00		
R329C	On 21/06/2016	Spot Bond	5.73500	84.81602	5.73500	84.80292			0.00	0	0.00		
R330C	On 21/12/2016	Spot Bond	5.79500	82.28779	5.79500	82.27495			0.00	0	0.00		
R331C	On 21/06/2017	Spot Bond	6.61500	77.52046	6.61500	77.50667			0.00	0	0.00		
R332C	On 21/12/2017	Spot Bond	6.66500	74.87849	6.66500	74.86508			0.00	0	0.00		
R333C	On 21/06/2018	Spot Bond	6.86500	71.77823	6.86500	71.76500			0.00	0	0.00		
R334C	On 21/12/2018	Spot Bond	6.84500	69.46888	6.84500	69.45610			0.00	0	0.00		
R335C	On 21/06/2019	Spot Bond	6.82500	67.24683	6.82500	67.23450			0.00	0	0.00		
R336C	On 21/12/2019	Spot Bond	6.81500	65.06810	6.81500	65.05619			0.00	0	0.00		
R337C	On 21/06/2020	Spot Bond	7.06500	61.88174	7.06500	61.87001			0.00	0	0.00		
R338C	On 21/12/2020	Spot Bond	7.04500	59.85601	7.04500	59.84469			0.00	0	0.00		
R339C	On 21/06/2021	Spot Bond	7.16500	57.29158	7.16500	57.28056			0.00	0	0.00		
R340C	On 21/12/2021	Spot Bond	7.13500	55.44503	7.13500	55.43441			0.00	0	0.00		
R341C	On 21/06/2022	Spot Bond	7.10500	53.67357	7.10500	53.66333			0.00	0	0.00		
R342C	On 21/12/2022	Spot Bond	7.07500	51.97377	7.07500	51.96390			0.00	0	0.00		
R343C	On 21/06/2023	Spot Bond	7.03500	50.39064	7.03500	50.38112			0.00	0	0.00		
R344C	On 21/12/2023	Spot Bond	6.99500	48.87465	6.99500	48.86547			0.00	0	0.00		
R345C	On 21/06/2024	Spot Bond	7.74000	43.66170	7.74000	43.65264			0.00	0	0.00		

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R346C	On 21/12/2024	Spot Bond		7.70000	42.22011		7.70000	42.21140			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.66000	40.84188		7.66000	40.83350			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.62000	39.52391		7.62000	39.51583			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.58000	38.26324		7.58000	38.25546			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.54000	37.05709		7.54000	37.04960			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.50000	35.90284		7.50000	35.89562			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.46000	34.79799		7.46000	34.79103			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.92168			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.16862			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.20234			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.23819			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.11155			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		12.71172		100.00000	12.68093			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		2.80786		100.00000	2.80098			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.82452			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.74162			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.71319			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.81831			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.68116			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.43330			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.75682			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.50296			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000		91.62836		100.00000	91.40541			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.44052			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.67236			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.06864			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.13770			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.28872			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.97014			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.44514			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.99578			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.17628			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.88510			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	102.52489			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.60048			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.71969			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.75035			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.75035			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.21436			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.81305			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.24383			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.69448			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.77837			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.10538			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	99.99995			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	108.38389		12.35000	108.34802			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.91254			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	102.56836			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.80064		100.00000	13.76720			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.84953			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.12190			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.11626			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	59.07705		100.00000	58.93393			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.24785			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond		5.25000	100.01408		5.25000	100.00000			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.04993		100.00000	1.04741			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	5.71510		100.00000	5.70125			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	10.53108		100.00000	10.50557			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	11.05216		100.00000	10.97025			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	102.60185			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	99.67898			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.54500	110.46163		8.54500	110.43639			692,145,000.00	81,000	3,178,000.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	97.87300			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.21500	112.26732		7.21500	112.24570			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.18580			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		8.69000	104.80918		8.69000	104.78482			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	99.98116			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.67796			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond		0.00000	100.00000		0.00000	99.81909			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	99.96062			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	99.96168			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.21500	105.63771		7.21500	105.61736			0.00	0	12,296,000.00
SBK9	On 10/04/2018	Spot Bond		8.46000	102.13612		8.46000	102.11300			0.00	0	5,097,000.00
SBK11	On 09/04/2014	Spot Bond		1.62000	132.93824		1.62000	132.91570			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond		0.90120	100.00000		-0.90120	166.13052			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBN27	On 15/09/2015	Spot Bond	7.37500	116.70208		7.37500	116.67911			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.23500	116.99734		7.23500	116.97475			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.16500	117.14536		7.16500	117.12295			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.04000	103.62577		8.04000	103.60357			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.31000	116.83904		7.31000	116.81624			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.27500	116.91288		7.27500	116.89017			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.60867			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.61797			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.64299			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.36186			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	98.00657		100.00000	97.75000			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.69000	107.20022		7.69000	107.17824			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.29168			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.49666			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.51407			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.85334		100.00000	1.84924			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.53310			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.89500	108.01316		8.89500	107.98748			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.45000	106.26140		9.45000	106.23475			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	101.36825			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.52805			0.00	48,000,000	16,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.38973			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.08956			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.35000	103.79065		8.35000	103.76759			4,350,350,000.00	521,000	5,395,000.00
SBS3	On 25/05/2026	Spot Bond	8.50000	98.97877		8.50000	98.95638			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBS4	On 16/11/2021	Spot Bond	8.94500	99.57341		8.94500	99.54974			0.00	0	1,096,000.00
SBS9	On 07/07/2016	Spot Bond	7.09500	111.84356		7.09500	111.82238			752,070,000.00	106,000	1,294,000.00
SBSI11	On 07/12/2023	Spot Bond	2.05000	132.78276		2.05000	265.77526			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.72000	106.12440		0.72000	125.12016			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	108.21000			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	6.02834		100.00000	6.01374			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	152.84951		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.29000	109.42559		1.29000	122.72940			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.95889		6.50000	101.94107			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.66684			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.45278			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.91828			0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.74000	100.59586		8.74000	100.57235			3,277,500,000.00	375,000	1,471,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.54024			0.00	623,200	25,155,800.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.22270			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.56456			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.51174			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.88889			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	4.96500		104.44323		4.96500	104.42908			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.21500		110.75821		7.21500	110.73652			0.00	0	8,400,000.00
SNT01	On 15/09/2017	Spot Bond	8.09000		103.45168		8.09000	103.42939			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.23323			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.11112			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.27879			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.11963			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.94000		104.99086		7.94000	104.96853			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.39249			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.10432			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.10879			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.92500		97.82850		8.92500	97.80517			0.00	0	36,288,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.95865			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.52283			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.94499			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.85300		90.53441		8.85300	90.51299			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.91500		90.21964		8.91500	90.19815			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.54500		103.68446		6.54500	103.66622			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.36500		94.66400		8.36500	94.64293			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.65865			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.82000		104.39618		7.82000	104.37441			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.81500		117.88927		6.81500	117.86780			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSN011	On 31/01/2025	Spot Bond	2.43000	101.18236		2.43000	101.54871			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.81000	101.27432		7.81000	101.49299			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	100.00000	45.23490		100.00000	100.00000			5,000,000,000,000.00	50,000,000	50,000,000.00
SY1000	On 20/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.58216			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.58276			0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.48078			0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.45160			0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.29098			0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.16749			0.00	0	0.00
SY1007	On 24/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.97114			0.00	0	0.00
SY1008	On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	98.98215			0.00	0	0.00
SY1009	On 21/10/2013	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	50.00005		100.00000	50.00004			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	50.00005		100.00000	50.00004			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	92.40506		100.00000	92.17172			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	92.17172		100.00000	91.93955			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	50.00005		100.00000	50.00004			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	50.00005		100.00000	50.00004			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.88314			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.94241			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.89907			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.79758			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.68312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SYN996	On 14/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.66890			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.63989			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.65374			0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.59536			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.47500	115.98269		6.47500	115.96249			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.36000	107.61584		8.36000	107.59176			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	51.31334		100.00000	51.20038			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	44.15250		100.00000	44.04435			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	16.28730		100.00000	16.24784			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.51000	103.70014		6.51000	103.68208			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.06123			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.90127			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.33131			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.78806			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.54470			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond	100.00000	99.99959		100.00000	99.99952			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.89113			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.16500	103.97745		7.16500	103.95724			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.74037			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.05662			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.10085			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.07013			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.07225			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	100.10441		7.83000	100.08352			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.06897			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.07162				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.07587				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.06897				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.07162				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	75.54537	7.16000	100.07255				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.07682				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.07639				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.08654				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.08516				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.12625				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.12159				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.06823				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.84083	101.06155	5.82654				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.06854				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	104.26675				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.07809				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.08232				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.12667				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.06511				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.06662				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.06769				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.06662				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.06769				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.06823				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.06597				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.06769			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.07360			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.07360			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.07360			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.08216			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.08430			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.08163			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.12410			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.12673			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.12568			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.44659			0.00	0	24,000,000.00
TL15	On 29/04/2015	Spot Bond	7.86500		109.27529		7.86500	109.25226			62,920,000.00	8,000	1,396,000.00
TL20	On 22/02/2020	Spot Bond	7.28000		95.91684		7.28000	95.87415			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.58000		107.78294		7.58000	107.76115			30,433,700,000.00	4,015,000	1,000,887,000.00
TN20	On 17/09/2020	Spot Bond	8.23500		115.69098		8.23500	115.66561			437,204,385.00	53,091	259,020,000.00
TN23	On 06/11/2023	Spot Bond	8.51000		117.75445		8.51000	117.72779			28,356,094,410.00	3,332,091	112,356,091.00
TN25	On 19/08/2025	Spot Bond	8.80000		109.17095		8.80000	109.14498			0.00	0	194,000,000.00
TN27	On 14/11/2027	Spot Bond	8.87500		101.87059		8.87500	101.84656			195,250,000.00	22,000	9,235,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.50913			0.00	0	0.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.44819			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.22000			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.25530			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.25893			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.43310			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.79427			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.28358			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.29511			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.30200			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.78606		10.00000	99.75935			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.79139		9.75000	99.76534			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.79556		100.00000	9.77029			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000		92.17172		100.00000	91.93955			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.75675			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		100.00000		0.00000	97.06241			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000		100.00000		0.00000	98.74030			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	96.04690			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000		100.00000		0.00000	98.55575			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000		100.00000		0.00000	95.95377			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	98.37074			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000		0.00000	95.73909			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000		0.00000	95.44834			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000		100.00000		0.00000	97.66954			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000		100.00000		0.00000	97.46633			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000		100.00000		0.00000	101.37652			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.09418			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.00664			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.97747			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.90452			0.00	0	0.00
TWC018	On 31/07/2013	Spot Bond	0.00000		100.00000		0.00000	100.24461			0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.20643			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TWC020	On 10/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.17721				0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.14740				0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.10318				0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.16733				0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.12082				0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.01042				0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.10260				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.64500		115.42723	8.64500	115.40069				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.63567				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.05724				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.31167				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	8.98000		107.70600	8.98000	107.68029				0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000		97.77102	100.00000	97.51641				0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000		97.06601	100.00000	96.82574				0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000		97.91514	100.00000	97.66016				0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.35997				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.38072				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.32607				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.37509				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.37721				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.42680				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.43985				0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.80571				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000		100.00000	0.00000	132.16000				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.27500		117.84807	6.27500	117.82828				0.00	0	92,596,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
WS05	On 01/08/2018	Spot Bond	0.33000		242.09549	0.33000	242.06290				0.00	0	50,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.31500		105.96933	6.31500	105.95143				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.14500		107.49865	7.14500	107.47814				0.00	0	82,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.41500		108.76391	7.41500	108.74240				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.73000		108.00715	7.73000	107.98489				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.78500		108.38762	7.78500	108.36513				0.00	0	14,820,000.00
Z006	On 31/08/2013	Spot Bond	5.27500		99.43953	5.27500	99.42524				0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.33500		98.13529	5.33500	98.12122				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.86500		89.40442	5.86500	89.39038				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.32500		96.44625	5.32500	96.43240				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.33500		95.18382	5.33500	95.17021				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.79500		87.98640	5.79500	87.97267				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.31500		93.14743	5.31500	93.13415				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.86500		89.39038	5.86500	89.37633				0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.80500		66.09649	6.80500	66.08447				0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000		11.58565	100.00000	11.56367				0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000		0.04665	100.00000	0.04656				0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000		11.58565	100.00000	11.56367				0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000		31.04276	100.00000	30.98387				0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000		31.75830	100.00000	31.69804				0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000		29.77255	100.00000	29.71607				0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000		29.77255	100.00000	29.71607				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000		28.23081	100.00000	28.17725				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000		28.23081	100.00000	28.17725				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000		26.71812	100.00000	26.66743				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA014	On 18/06/2015	Spot Bond	100.00000	26.71812	100.00000	26.66743				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	25.14283	100.00000	25.09513				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	25.14283	100.00000	25.09513				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	23.70540	100.00000	23.66043				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	23.70540	100.00000	23.66043				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	22.30774	100.00000	22.26542				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	22.30774	100.00000	22.26542				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	21.11243	100.00000	21.07237				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	19.98116	100.00000	19.94325				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	14.94292	100.00000	14.91457				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	14.11541	100.00000	14.08863				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	13.28317	100.00000	13.25797				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	13.28317	100.00000	13.25797				0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	12.57142	100.00000	12.54757				0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	11.87523	100.00000	11.85270				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	11.17507	100.00000	11.15387				0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>335,070,627,349,185.00</b>	<b>12,337,791,343</b>	<b>05 957 143 932.00</b>
<b>Grand Total:</b>										<b>335,070,731,794,362.00</b>	<b>12,337,826,140</b>	<b>05 959 257 250.00</b>