



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 25/07/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On 26/07/2013	Any day expiry	9.80190	9.80190		9.72560	9.72560		15.02	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.30	Call	1,501.90000	1.50190	1,425.60000	1.42560	1,501.900	44.09	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	44.09	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.40	Call	1,401.90000	1.40190	1,325.60000	1.32560	1,401.900	45.92	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.40	Put	0.00000	0.00000	0.00000	0.00000	0.000	45.92	0	7,500.00
\$ / R	On 26/07/2013	Any day expiry	9.04	Call	761.90900	0.76191	685.64820	0.68565	761.909	43.17	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.04	Put	0.00900	0.00001	0.04820	0.00005	0.009	43.17	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.05	Call	751.90940	0.75191	675.65180	0.67565	751.909	42.75	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.05	Put	0.00940	0.00001	0.05180	0.00005	0.009	42.75	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.06	Call	741.90990	0.74191	665.65580	0.66566	741.910	42.33	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.06	Put	0.00990	0.00001	0.05580	0.00006	0.010	42.33	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.35	Call	451.96870	0.45197	376.24700	0.37625	451.969	30.53	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.35	Put	0.06870	0.00007	0.64700	0.00065	0.069	30.53	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.51	Call	292.35050	0.29235	219.00040	0.21900	292.350	25.01	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.51	Put	0.45050	0.00045	3.40040	0.00340	0.450	25.01	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.60	Call	203.43010	0.20343	135.02310	0.13502	203.430	21.91	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.60	Put	1.53010	0.00153	9.42310	0.00942	1.530	21.91	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.70	Call	108.61000	0.10861	55.29680	0.05530	108.610	18.47	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.70	Put	6.71000	0.00671	29.69680	0.02970	6.710	18.47	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.25	Call	1,551.90000	1.55190	1,475.60000	1.47560	1,551.900	43.18	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.25	Put	0.00000	0.00000	0.00000	0.00000	0.000	43.18	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.85	Call	15.40270	0.01540	10.16030	0.01016	15.403	16.67	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.85	Put	63.50270	0.06350	134.56030	0.13456	63.503	16.67	0	0.00
\$ / R	On 26/07/2013	Any day expiry	10.20	Call	0.16020	0.00016	0.14890	0.00015	0.160	28.24	0	7,500.00
\$ / R	On 26/07/2013	Any day expiry	10.20	Put	398.26020	0.39826	474.54890	0.47455	398.260	28.24	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.10	Call	1,701.90000	1.70190	1,625.60000	1.62560	1,701.900	40.44	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.10	Put	0.00000	0.00000	0.00000	0.00000	0.000	40.44	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.20	Call	1,601.90000	1.60190	1,525.60000	1.52560	1,601.900	42.26	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.20	Put	0.00000	0.00000	0.00000	0.00000	0.000	42.26	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.80070		9.80070	9.80070	9.73110	9.73110		13.64	0	50,000.00
\$ / R	On 31/07/2013	Any day expiry	9.09	Call	711.23160	0.71123	642.24870	0.64225	711.232	23.30	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.09	Put	0.53160	0.00053	1.14870	0.00115	0.532	23.30	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.10	Call	701.27400	0.70127	632.34490	0.63234	701.274	23.20	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.10	Put	0.57400	0.00057	1.24490	0.00124	0.574	23.20	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 31/07/2013	Any day expiry	9.11	Call	691.31990	0.69132	0.69132	622.44890	0.62245	691.320	23.10	0.00	0	0.00	
\$ / R	On 31/07/2013	Any day expiry	9.11	Put	0.61990	0.00062	1.34890	0.00135	0.620	13.76	0.00	0	0.00		
\$ / R	On 06/08/2013	Any day expiry			9.80900	9.80900	9.73940	9.73940		13.93	0.00	0	0.00		
\$ / R	On 06/08/2013	Any day expiry	9.78	Call	113.89100	0.11389	79.53570	0.07954	113.891	13.93	0.00	0	10,000.00		
\$ / R	On 06/08/2013	Any day expiry	9.78	Put	84.89100	0.08489	120.13570	0.12014	84.891	13.93	0.00	0	0.00		
\$ / R	On 26/08/2013	Any day expiry			9.83700	9.83700	9.76720	9.76720		13.79	0.00	0	0.00		
\$ / R	On 26/08/2013	Any day expiry	8.20	Call	1,637.08200	1.63708	1,567.29010	1.56729	1,637.082	19.00	0.00	0	0.00		
\$ / R	On 26/08/2013	Any day expiry	8.20	Put	0.08200	0.00008	0.09010	0.00009	0.082	19.00	0.00	0	0.00		
\$ / R	On 26/08/2013	Any day expiry	8.25	Call	1,587.10230	1.58710	1,517.31440	1.51731	1,587.102	18.73	0.00	0	0.00		
\$ / R	On 26/08/2013	Any day expiry	8.25	Put	0.10230	0.00010	0.11440	0.00011	0.102	18.73	0.00	0	0.00		
\$ / R	On 26/08/2013	Any day expiry	8.30	Call	1,537.12760	1.53713	1,467.34530	1.46735	1,537.128	18.46	0.00	0	0.00		
\$ / R	On 26/08/2013	Any day expiry	8.30	Put	0.12760	0.00013	0.14530	0.00015	0.128	18.46	0.00	0	7,500.00		
\$ / R	On 26/08/2013	Any day expiry	9.29	Call	560.97570	0.56098	495.31110	0.49531	560.976	13.72	0.00	0	0.00		
\$ / R	On 26/08/2013	Any day expiry	9.29	Put	13.97570	0.01398	18.11110	0.01811	13.976	13.72	0.00	0	0.00		
\$ / R	On 26/08/2013	Any day expiry	9.30	Call	551.64390	0.55164	486.40310	0.48640	551.644	13.68	0.00	0	0.00		
\$ / R	On 26/08/2013	Any day expiry	9.30	Put	14.64390	0.01464	19.20310	0.01920	14.644	13.68	0.00	0	0.00		
\$ / R	On 26/08/2013	Any day expiry	9.51	Call	371.63980	0.37164	314.06280	0.31406	371.640	13.72	0.00	0	0.00		
\$ / R	On 26/08/2013	Any day expiry	9.51	Put	44.63980	0.04464	56.86280	0.05686	44.640	13.72	0.00	0	0.00		
\$ / R	On 26/08/2013	Any day expiry	9.60	Call	303.77910	0.30378	251.02480	0.25102	303.779	13.74	0.00	0	0.00		
\$ / R	On 26/08/2013	Any day expiry	9.60	Put	66.77910	0.06678	83.82480	0.08382	66.779	13.74	0.00	0	0.00		
\$ / R	On 26/08/2013	Any day expiry	9.24	Call	608.03950	0.60804	540.78200	0.54078	608.039	13.92	0.00	0	0.00		
\$ / R	On 26/08/2013	Any day expiry	9.24	Put	11.03950	0.01104	13.58200	0.01358	11.040	13.92	0.00	0	2,200.00		
\$ / R	On 26/08/2013	Any day expiry	9.70	Call	236.65120	0.23665	190.16920	0.19017	236.651	13.77	0.00	0	7,500.00		
\$ / R	On 26/08/2013	Any day expiry	9.70	Put	99.65120	0.09965	122.96920	0.12297	99.651	13.77	0.00	0	0.00		
\$ / R	On 26/08/2013	Any day expiry	9.84	Call	161.03620	0.16104	127.12140	0.12712	161.036	13.99	0.00	0	4,400.00		
\$ / R	On 26/08/2013	Any day expiry	9.84	Put	164.03620	0.16404	199.92140	0.19992	164.036	13.99	0.00	0	0.00		
\$ / R	On 26/08/2013	Any day expiry	9.31	Call	542.53120	0.54253	477.54750	0.47755	542.531	13.68	0.00	0	0.00		
\$ / R	On 26/08/2013	Any day expiry	9.31	Put	15.53120	0.01553	20.34750	0.02035	15.531	13.68	0.00	0	0.00		
\$ / R	On 16/09/2013	Foreign Exchange Future			9.86630	9.86630	9.79620	9.79620		14.30	0.00	32,879	553,962.00		
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,070.54820	1.07055	1,000.77750	1.00078	1,070.548	14.86	0.00	0	0.00		
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	4.24820	0.00425	4.57750	0.00458	4.248	14.86	0.00	0	100.00		
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,021.32350	1.02132	951.93040	0.95193	1,021.324	14.62	0.00	0	0.00		
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	5.02350	0.00502	5.73040	0.00573	5.024	14.62	0.00	0	2,193.00		
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	687.79700	0.68780	620.86990	0.62087	687.797	13.82	0.00	0	12,000.00		
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	21.49700	0.02150	24.66990	0.02467	21.497	13.82	0.00	0	0.00		
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	597.93930	0.59794	532.18720	0.53219	597.939	13.63	0.00	0	0.00		
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	31.63930	0.03164	35.98720	0.03599	31.639	13.63	0.00	0	75,438.00		
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,119.89410	1.11989	1,050.07520	1.05008	1,119.894	15.11	0.00	0	0.00		
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	3.59410	0.00359	3.87520	0.00388	3.594	15.11	0.00	0	2,630.00		
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	511.88280	0.51188	451.49070	0.45149	511.883	13.44	0.00	0	400.00		
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	45.58280	0.04558	55.29070	0.05529	45.583	13.44	0.00	0	0.00		
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	434.56600	0.43457	377.40190	0.37740	434.566	13.61	0.00	0	0.00		
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	68.26600	0.06827	81.20190	0.08120	68.266	13.61	0.00	0	6.00		
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	875.61440	0.87561	807.18830	0.80719	875.614	14.19	0.00	0	0.00		
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	9.31440	0.00931	10.98830	0.01099	9.314	14.19	0.00	0	6,202.00		
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	338.05140	0.33805	286.20110	0.28620	338.051	13.85	0.00	0	0.00		
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	111.75140	0.11175	130.00110	0.13000	111.751	13.85	0.00	0	0.00		
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	331.71710	0.33172	280.27620	0.28028	331.717	13.87	0.00	0	0.00		
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	115.41710	0.11542	134.07620	0.13408	115.417	13.87	0.00	0	0.00		
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	554.37800	0.55438	491.06960	0.49107	554.378	13.54	0.00	0	0.00		
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	38.07800	0.03808	44.86960	0.04487	38.078	13.54	0.00	0	0.00		
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	301.19320	0.30119	251.85510	0.25186	301.193	13.96	0.00	0	0.00		
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Put	134.89320	0.13489	155.65510	0.15566	134.893	13.96	0.00	0	3,201.00		
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Call	272.60270	0.27260	225.44360	0.22544	272.603	14.04	0.00	0	0.00		
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Put	156.30270	0.15630	179.24360	0.17924	156.303	14.04	0.00	0	1,600.00		
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	398.45320	0.39845	343.08910	0.34309	398.453	13.70	0.00	0	0.00		
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	82.15320	0.08215	96.88910	0.09689	82.153	13.70	0.00	0	43,095.00		

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	9.85	Call	221.20590	0.22121	180.95510	0.18096	221.206	14.21	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.85	Put	204.90590	0.20491	234.75510	0.23476	204.906	14.21	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.90	Call	198.34770	0.19835	162.74100	0.16274	198.348	14.30	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.90	Put	232.04770	0.23205	266.54100	0.26654	232.048	14.30	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.66	Call	325.45800	0.32546	274.43140	0.27443	325.458	13.89	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.66	Put	119.15800	0.11916	138.23140	0.13823	119.158	13.89	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.06	Call	143.12530	0.14313	115.46130	0.11546	143.125	14.99	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.06	Put	336.82530	0.33683	379.26130	0.37926	336.825	14.99	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.10	Call	131.80200	0.13180	105.92680	0.10593	131.802	15.16	0.00	0	1.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.10	Put	365.50200	0.36550	409.72680	0.40973	365.502	15.16	0.00	0	10,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.80	Call	245.94620	0.24595	201.02570	0.20103	245.946	14.13	0.00	0	100.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.80	Put	179.64620	0.17965	204.82570	0.20483	179.646	14.13	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.15	Call	118.87320	0.11887	95.11450	0.09511	118.873	15.37	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.15	Put	402.57320	0.40257	448.91450	0.44891	402.573	15.37	0.00	0	100.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.20	Call	107.20050	0.10720	85.42220	0.08542	107.200	15.59	0.00	0	500.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.20	Put	440.90050	0.44090	489.22220	0.48922	440.901	15.59	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.00	Call	161.87960	0.16188	131.37760	0.13138	161.880	14.73	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.00	Put	295.57960	0.29558	335.17760	0.33518	295.580	14.73	0.00	0	26,069.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.30	Call	87.20650	0.08721	68.98340	0.06898	87.206	16.02	0.00	0	35,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.30	Put	520.90650	0.52091	572.78340	0.57278	520.907	16.02	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.32	Call	83.68960	0.08369	66.28040	0.06628	83.690	16.11	0.00	0	200.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.32	Put	537.38960	0.53739	590.08040	0.59008	537.390	16.11	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.12	Call	126.47170	0.12647	101.46020	0.10146	126.472	15.24	0.00	0	2,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.12	Put	380.17170	0.38017	425.26020	0.42526	380.172	15.24	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.50	Call	58.63140	0.05863	46.70290	0.04670	58.631	16.95	0.00	0	200.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.50	Put	692.33140	0.69233	750.50290	0.75050	692.331	16.95	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.60	Call	48.62580	0.04863	38.76730	0.03877	48.626	17.45	0.00	0	10,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.60	Put	782.32580	0.78233	842.56730	0.84257	782.326	17.45	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.27	Call	92.77040	0.09277	73.53500	0.07354	92.770	15.89	0.00	0	15,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.27	Put	496.47040	0.49647	547.33500	0.54733	496.470	15.89	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.70	Call	40.53730	0.04054	32.38640	0.03239	40.537	17.95	0.00	0	10,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.70	Put	874.23730	0.87424	936.18640	0.93619	874.237	17.95	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.75	Call	37.08880	0.03709	29.67460	0.02967	37.089	18.20	0.00	0	19,088.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.75	Put	920.78880	0.92079	983.47460	0.98347	920.789	18.20	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.40	Call	71.02770	0.07103	56.60340	0.05660	71.028	16.45	0.00	0	6.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.40	Put	604.72770	0.60473	660.40340	0.66040	604.728	16.45	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.00	Call	24.12430	0.02412	19.30690	0.01931	24.124	19.41	0.00	0	45,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.00	Put	1,157.82430	1.15782	1,223.10690	1.22311	1,157.824	19.41	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.30	Call	14.88240	0.01488	12.06990	0.01207	14.882	20.81	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.30	Put	1,448.58240	1.44858	1,515.86990	1.51587	1,448.582	20.81	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.65	Call	44.36790	0.04437	35.40470	0.03540	44.368	17.70	0.00	0	5,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.65	Put	828.06790	0.82807	889.20470	0.88920	828.068	17.70	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.90	Call	6.57920	0.00658	6.21910	0.00622	6.579	23.60	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.90	Put	2,040.27920	2.04028	2,110.01910	2.11002	2,040.279	23.60	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.25	Call	5.74890	0.00575	5.63100	0.00563	5.749	26.12	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.25	Put	2,389.44890	2.38945	2,459.43100	2.45943	2,389.449	26.12	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.80	Call	33.98200	0.03398	27.23430	0.02723	33.982	18.45	0.00	0	50,958.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.80	Put	967.68200	0.96768	1,031.03430	1.03103	967.682	18.45	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.70	Call	1,169.34200	1.16934	1,099.48370	1.09948	1,169.342	15.35	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.70	Put	3.04200	0.00304	3.28370	0.00328	3.042	15.35	0.00	0	12,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.50	Call	5.39030	0.00539	5.39860	0.00540	5.390	27.92	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.50	Put	2,639.09030	2.63909	2,709.19860	2.70920	2,639.090	27.92	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.60	Call	9.65490	0.00965	7.97140	0.00797	9.655	22.20	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.60	Put	1,743.35490	1.74335	1,811.77140	1.81177	1,743.355	22.20	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	7.30	Call	2,566.31600	2.56632	2,496.22390	2.49622	2,566.316	21.23	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	7.30	Put	0.01600	0.00002	0.02390	0.00002	0.016	21.23	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.50	Call	1,367.86830	1.36787	1,297.90770	1.29791	1,367.868	16.33	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
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	1.56830	0.00157	1.70770	0.00171	1.568	16.33	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry			9.87610	9.87610	9.80590	9.80590		14.32	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Call	226.23510	0.22624	187.06480	0.18706	226.235	14.28	0.00	0	2,400.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Put	230.13510	0.23014	261.16480	0.26116	230.135	14.28	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Call	621.89600	0.62190	555.85240	0.55585	621.896	13.63	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Put	35.79600	0.03580	39.95240	0.03995	35.796	13.63	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Call	613.17980	0.61318	547.25760	0.54726	613.180	13.61	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Put	37.07980	0.03708	41.35760	0.04136	37.080	13.61	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Call	604.50110	0.60450	539.03220	0.53903	604.501	13.60	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Put	38.40110	0.03840	43.13220	0.04313	38.401	13.60	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Call	630.64970	0.63065	564.48830	0.56449	630.650	13.64	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Put	34.54970	0.03455	38.58830	0.03859	34.550	13.64	0.00	0	1,200.00
\$ / R	On 26/09/2013	Any day expiry			9.88030	9.88030	9.81000	9.81000		14.35	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Call	672.49950	0.67250	605.92950	0.60593	672.499	13.73	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Put	32.19950	0.03220	35.92950	0.03593	32.199	13.73	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Call	663.65230	0.66365	597.18600	0.59719	663.652	13.71	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Put	33.35230	0.03335	37.18600	0.03719	33.352	13.71	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Call	654.83970	0.65484	588.48000	0.58848	654.840	13.70	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Put	34.53970	0.03454	38.48000	0.03848	34.540	13.70	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Call	452.70010	0.45270	395.42860	0.39543	452.700	13.67	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Put	82.40010	0.08240	95.42860	0.09543	82.400	13.67	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Call	390.81780	0.39082	336.54270	0.33654	390.818	13.83	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Put	110.51780	0.11052	126.54270	0.12654	110.518	13.83	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Call	328.65560	0.32866	278.03200	0.27803	328.656	14.01	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Put	148.35560	0.14836	168.03200	0.16803	148.356	14.01	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Call	1,681.25310	1.68125	1,611.02420	1.61102	1,681.253	17.28	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Put	0.95310	0.00095	1.02420	0.00102	0.953	17.28	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Call	1,631.41610	1.63142	1,561.19680	1.56120	1,631.416	17.06	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Put	1.11610	0.00112	1.19680	0.00120	1.116	17.06	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Call	1,581.60700	1.58161	1,511.39880	1.51140	1,581.607	16.84	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Put	1.30700	0.00131	1.39880	0.00140	1.307	16.84	0.00	0	7,500.00
\$ / R	On 22/10/2013	Any day expiry			9.91700	9.91700	9.84620	9.84620		14.41	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	541.97100	0.54197	481.88100	0.48188	541.971	13.59	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	94.97100	0.09497	105.68100	0.10568	94.971	13.59	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	225.94650	0.22595	190.23200	0.19023	225.947	15.05	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	378.94650	0.37895	414.03200	0.41403	378.947	15.05	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	601.37180	0.60137	538.69430	0.53869	601.372	13.47	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	74.37180	0.07437	82.49430	0.08249	74.372	13.47	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	593.39090	0.59339	531.38410	0.53138	593.391	13.46	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	76.39090	0.07639	85.18410	0.08518	76.391	13.46	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	585.87530	0.58588	524.13280	0.52413	585.875	13.48	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	78.87530	0.07888	87.93280	0.08793	78.875	13.48	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry			9.92130	9.92130	9.85030	9.85030		14.45	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	223.51710	0.22352	188.43810	0.18844	223.517	15.19	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	402.21710	0.40222	438.13810	0.43814	402.217	15.19	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	528.21430	0.52821	468.20730	0.46821	528.214	13.69	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	106.91430	0.10691	117.90730	0.11791	106.914	13.69	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	521.29850	0.52130	461.63520	0.46164	521.298	13.71	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	109.99850	0.11000	121.33520	0.12134	109.999	13.71	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	494.20990	0.49421	435.96930	0.43597	494.210	13.79	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	122.90990	0.12291	135.66930	0.13567	122.910	13.79	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	535.18910	0.53519	474.84330	0.47484	535.189	13.67	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	103.88910	0.10389	114.54330	0.11454	103.889	13.67	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry			9.92550	9.92550	9.85450	9.85450		14.43	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	577.14230	0.57714	515.15680	0.51516	577.142	13.56	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	91.64230	0.09164	100.65680	0.10066	91.642	13.56	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	569.90710	0.56991	508.23210	0.50823	569.907	13.58	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	94.40710	0.09441	103.73210	0.10373	94.407	13.58	0	0.00	
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	468.17680	0.46818	411.71860	0.41172	468.177	13.86	0	0.00	
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	142.67680	0.14268	157.21860	0.15722	142.677	13.86	0	0.00	
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,629.19910	1.62920	1,558.20080	1.55820	1,629.199	15.99	0	0.00	
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	3.69910	0.00370	3.70080	0.00370	3.699	15.99	0	7,500.00	
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	584.43260	0.58443	522.14170	0.52214	584.433	13.54	0	0.00	
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	88.93260	0.08893	97.64170	0.09764	88.933	13.54	0	0.00	
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	407.62840	0.40763	355.13100	0.35513	407.628	14.05	0	7,500.00	
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	182.12840	0.18213	200.63100	0.20063	182.128	14.05	0	0.00	
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,678.71730	1.67872	1,607.69540	1.60770	1,678.717	16.16	0	0.00	
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	3.21730	0.00322	3.19540	0.00320	3.217	16.16	0	0.00	
\$ / R	On 27/11/2013	Any day expiry			9.96900	9.96900	9.96900	9.96900		15.02	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	639.75110	0.63975	576.82860	0.57683	639.751	13.88	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	120.75110	0.12075	130.02860	0.13003	120.751	13.88	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	480.47280	0.48047	426.05730	0.42606	480.473	14.32	0	7,500.00	
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	211.47280	0.21147	229.25730	0.22926	211.473	14.32	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,677.38070	1.67738	1,605.53970	1.60554	1,677.381	16.09	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	8.38070	0.00838	8.73970	0.00874	8.381	16.09	0	7,500.00	
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	654.66190	0.65466	590.33580	0.59034	654.662	13.89	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	115.66190	0.11566	123.53580	0.12354	115.662	13.89	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	647.18610	0.64719	583.55570	0.58356	647.186	13.88	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	118.18610	0.11819	126.75570	0.12676	118.186	13.88	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future			9.99220	9.99220	9.91940	9.91940		15.09	11,625	84,391.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,061.06490	1.06106	990.98860	0.99099	1,061.065	14.30	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	46.76490	0.04676	49.48860	0.04949	46.765	14.30	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	870.49140	0.87049	801.89830	0.80190	870.491	14.12	0	100.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	78.29140	0.07829	82.49830	0.08250	78.291	14.12	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,132.36970	1.13237	1,060.29510	1.06030	1,132.370	14.52	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	40.16970	0.04017	40.89510	0.04090	40.170	14.52	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,106.72560	1.10673	1,035.31570	1.03532	1,106.726	14.44	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	42.42560	0.04243	43.81570	0.04382	42.426	14.44	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	575.27290	0.57527	517.16540	0.51717	575.273	14.18	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	183.07290	0.18307	197.76540	0.19777	183.073	14.18	0	10,000.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,041.01190	1.04101	971.58400	0.97158	1,041.012	14.24	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	48.81190	0.04881	52.18400	0.05218	48.812	14.24	0	750.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,016.58220	1.01658	947.25690	0.94726	1,016.582	14.22	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	52.28220	0.05228	55.75690	0.05576	52.282	14.22	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	463.14340	0.46314	409.49750	0.40950	463.143	14.63	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	270.94340	0.27094	290.09750	0.29010	270.943	14.63	0	21,500.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	712.33630	0.71234	644.91610	0.64492	712.336	14.01	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	120.13630	0.12014	125.51610	0.12552	120.136	14.01	0	5,000.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	606.37020	0.60637	547.21060	0.54721	606.370	14.06	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	164.17020	0.16417	177.81060	0.17781	164.170	14.06	0	100.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	332.28130	0.33228	290.20020	0.29020	332.281	15.41	2,500,000.00	250	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	440.08130	0.44008	470.80020	0.47080	440.081	15.41	0	300.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	522.40440	0.52240	466.25910	0.46626	522.404	14.38	0	750.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	220.20440	0.22020	236.85910	0.23686	220.204	14.38	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	516.77550	0.51678	460.85190	0.46085	516.776	14.40	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	224.57550	0.22458	241.45190	0.24145	224.575	14.40	0	400.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	241.91100	0.24191	209.06590	0.20907	241.911	16.40	0	300.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	649.71100	0.64971	689.66590	0.68967	649.711	16.40	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	438.11290	0.43811	385.63110	0.38563	438.113	14.74	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	295.91290	0.29591	316.23110	0.31623	295.913	14.74	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	369.87190	0.36987	324.44820	0.32445	369.872	15.09	0	150.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	377.67190	0.37767	405.04820	0.40505	377.672	15.09	0	300.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	178.97220	0.17897	154.27760	0.15428	178.972	17.42	0	250.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	886.77220	0.88677	934.87760	0.93488	886.772	17.42	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	277.29220		0.27729		240.62020	0.24062	277.292	15.97	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	555.09220		0.55509		591.22020	0.59122	555.092	15.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	268.64890		0.26865		232.88550	0.23289	268.649	16.07	0.00	0	10,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	576.44890		0.57645		613.48550	0.61349	576.449	16.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	113.24750		0.11325		97.54200	0.09754	113.248	19.15	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,321.04750		1.32105	1,378.14200	1.37814	1,321.048	1,321.048	19.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	207.44500		0.20744		179.12590	0.17913	207.445	16.90	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	765.24500		0.76525		809.72590	0.80973	765.245	16.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	197.38580		0.19739		170.32390	0.17032	197.386	17.07	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	805.18580		0.80519		850.92390	0.85092	805.186	17.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	75.92980		0.07593		65.81100	0.06581	75.930	20.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,783.72980		1.78373	1,846.41100	1.84641	1,783.730	1,783.730	20.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	162.61300		0.16261		140.09420	0.14009	162.613	17.76	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	970.41300		0.97041	1,020.69420	1.02069	970.413	970.413	17.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	135.13790		0.13514		116.32940	0.11633	135.138	18.46	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,142.93790		1.14294	1,196.92940	1.19693	1,142.938	1,142.938	18.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	58.10450		0.05810		54.73420	0.05473	58.104	25.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,565.90450		2.56590	2,635.33420	2.63533	2,565.905	2,565.905	25.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	99.81170		0.09981		86.07500	0.08607	99.812	19.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,457.61170		1.45761	1,516.67500	1.51667	1,457.612	1,457.612	19.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	88.45150		0.08845		76.41620	0.07642	88.451	20.18	0.00	0	16,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,596.25150		1.59625	1,657.01620	1.65702	1,596.251	1,596.251	20.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,272.03990		1.27204	1,199.81390	1.19981	1,272.040	1,272.040	14.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	29.83990		0.02984		30.41390	0.03041	29.840	14.95	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	61.48330		0.06148		56.52360	0.05652	61.483	21.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	2,069.28330		2.06928	2,137.12360	2.13712	2,069.283	2,069.283	21.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	58.76570		0.05877		54.97670	0.05498	58.766	24.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,416.56570		2.41657	2,485.57670	2.48558	2,416.566	2,416.566	24.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,593.79490		2.59379	2,521.00910	2.52101	2,593.795	2,593.795	18.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	1.59490		0.00159		1.60910	0.00161	1.595	18.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,998.41000		1.99841	1,925.93980	1.92594	1,998.410	1,998.410	17.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	6.21000		0.00621		6.53980	0.00654	6.210	17.07	0.00	0	100.00
\$ / R	On 23/12/2013	Any day expiry			10.00670		10.00670		9.93350	9.93350		15.07	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	589.80770		0.58981		529.30350	0.52930	589.808	14.19	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	193.10770		0.19311		205.80350	0.20580	193.108	14.19	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	601.96450		0.60196		540.84200	0.54084	601.964	14.14	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	185.26450		0.18526		197.34200	0.19734	185.265	14.14	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	595.86210		0.59586		535.04630	0.53505	595.862	14.17	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	189.16210		0.18916		201.54630	0.20155	189.162	14.17	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.05890		10.05890		9.98430	9.98430		15.24	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	293.46010		0.29346		258.48130	0.25848	293.460	16.69	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	754.56010		0.75456		794.18130	0.79418	754.560	16.69	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	290.99370		0.29099		256.30540	0.25631	290.994	16.72	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	762.09370		0.76209		802.00540	0.80201	762.094	16.72	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	415.26330		0.41526		368.79300	0.36879	415.263	15.46	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	476.36330		0.47636		504.49300	0.50449	476.363	15.46	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	295.95130		0.29595		260.67790	0.26068	295.951	16.65	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	747.05130		0.74705		786.37790	0.78638	747.051	16.65	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.10440		10.10440		10.02860	10.02860		15.44	0.00	0	2,500.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,092.20830		1.09221	1,019.76190	1.01976	1,092.208	1,092.208	14.22	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	97.80830		0.09781		101.16190	0.10116	97.808	14.22	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,108.97870		1.10898	1,036.34970	1.03635	1,108.979	1,108.979	14.25	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	94.57870		0.09458		97.74970	0.09775	94.579	14.25	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,100.35730		1.10036	1,027.79830	1.02780	1,100.357	1,100.357	14.22	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	95.95730		0.09596		99.19830	0.09920	95.957	14.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.12940		10.12940		10.12940		10.05290	10.05290		15.13	0.00	50	33,853.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	765.01500		0.76501		699.14430	0.69914	765.015	14.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	235.61500		0.23561		246.24430	0.24624	235.615	14.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	679.13070		0.67913		618.25640	0.61826	679.131	14.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	299.73070		0.29973		315.35640	0.31536	299.731	14.63	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,013.14990		1.01315		942.13730	0.94214	1,013.150	14.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	133.74990		0.13375		139.23730	0.13924	133.750	14.23	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	771.05080		0.77105		704.86170	0.70486	771.051	14.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	231.65080		0.23165		241.96170	0.24196	231.651	14.30	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	409.29700		0.40930		367.29250	0.36729	409.297	16.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	679.89700		0.67990		714.39250	0.71439	679.897	16.26	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	759.01810		0.75902		693.46530	0.69347	759.018	14.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	239.61810		0.23962		250.56530	0.25057	239.618	14.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	706.79890		0.70680		644.20930	0.64421	706.799	14.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	277.39890		0.27740		291.30930	0.29131	277.399	14.52	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	341.54470		0.34154		305.30140	0.30530	341.545	16.98	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	862.14470		0.86214		902.40140	0.90240	862.145	16.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	458.08860		0.45809		412.23680	0.41224	458.089	15.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	578.68860		0.57869		609.33680	0.60934	578.689	15.83	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	424.86060		0.42486		381.59140	0.38159	424.861	16.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	645.46060		0.64546		678.69140	0.67869	645.461	16.12	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	252.04550		0.25205		224.97120	0.22497	252.045	18.28	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,222.64550		1.22265		1,272.07120	1.27207	1,222.646	18.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	380.14350		0.38014		340.58850	0.34059	380.143	16.54	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	750.74350		0.75074		787.68850	0.78769	750.744	16.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	353.84220		0.35384		316.44900	0.31645	353.842	16.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	824.44220		0.82444		863.54900	0.86355	824.442	16.83	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	196.46350		0.19646		175.19550	0.17520	196.463	19.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,567.06350		1.56706		1,622.29550	1.62230	1,567.064	19.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	297.48930		0.29749		265.56140	0.26556	297.489	17.56	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	1,018.08930		1.01809		1,062.66140	1.06266	1,018.089	17.56	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	269.23010		0.26923		240.23530	0.24024	269.230	18.00	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,139.83010		1.13983		1,187.33530	1.18734	1,139.830	18.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	143.88580		0.14389		127.00010	0.12700	143.886	22.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,264.48580		2.26449		2,324.10010	2.32410	2,264.486	22.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	243.99940		0.24400		217.73390	0.21773	243.999	18.42	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,264.59940		1.26460		1,314.83390	1.31483	1,264.599	18.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	228.92130		0.22892		204.20360	0.20420	228.921	18.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,349.52130		1.34952		1,401.30360	1.40130	1,349.521	18.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	138.87250		0.13887		124.05640	0.12406	138.873	24.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,709.47250		2.70947		2,771.15640	2.77116	2,709.473	24.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	170.21510		0.17022		151.86800	0.15187	170.215	20.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,790.81510		1.79082		1,848.96800	1.84897	1,790.815	20.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	148.88440		0.14888		133.00060	0.13300	148.884	20.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	2,019.48440		2.01948		2,080.10060	2.08010	2,019.484	20.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,956.45400		1.95645		1,880.36510	1.88037	1,956.454	16.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	27.05400		0.02705		27.46510	0.02747	27.054	16.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,486.10560		1.48611		1,411.50130	1.41150	1,486.106	15.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	56.70560		0.05671		58.60130	0.05860	56.706	15.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	140.56000		0.14056		124.90560	0.12491	140.560	23.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,511.16000		2.51116		2,572.00560	2.57201	2,511.160	23.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,442.25210		2.44225		2,365.93080	2.36593	2,442.252	17.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	12.85210		0.01285		13.03080	0.01303	12.852	17.72	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.13230		10.13230		10.05580	10.05580		15.13	0.00	0	3,000.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,128.89680		1.12890		1,055.52130	1.05552	1,128.897	14.31	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	106.59680		0.10660		109.72130	0.10972	106.597	14.31	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,145.25600		1.14526		1,071.58430	1.07158	1,145.256	14.32	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	102.95600		0.10296		105.78430	0.10578	102.956	14.32	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,137.06430		1.13706		1,063.53930	1.06354	1,137.064	14.31	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
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	104.76430		0.10476		107.73930	0.10774	104.764	14.31	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.23480		10.23480		10.15510	10.15510		15.71	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	704.33580		0.70434		647.18580	0.64719	704.336	15.12	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	429.53580		0.42954		452.08580	0.45209	429.536	15.12	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	713.64550		0.71365		656.04960	0.65605	713.646	15.07	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	418.84550		0.41885		440.94960	0.44095	418.846	15.07	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	708.97440		0.70897		651.60150	0.65160	708.974	15.09	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	424.17440		0.42417		446.50150	0.44650	424.174	15.09	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.26300		10.26300		10.18230	10.18230		15.84	0.00	0	7,190.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	935.02280		0.93502		866.83880	0.86684	935.023	14.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	272.02280		0.27202		284.53880	0.28454	272.023	14.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	815.83540		0.81584		754.48190	0.75448	815.835	14.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	352.83540		0.35284		372.18190	0.37218	352.835	14.73	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,218.09900		1.21810		1,141.87970	1.14188	1,218.099	14.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	155.09900		0.15510		159.57970	0.15958	155.099	14.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	941.45860		0.94146		873.13240	0.87313	941.459	14.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	268.45860		0.26846		280.83240	0.28083	268.459	14.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	253.87760		0.25388		231.21520	0.23122	253.878	19.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,890.87760		1.89088		1,948.91520	1.94892	1,890.878	19.96	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	928.61670		0.92862		860.57900	0.86058	928.617	14.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	275.61670		0.27562		288.27900	0.28828	275.617	14.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	842.07540		0.84208		779.60070	0.77960	842.075	14.60	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	329.07540		0.32908		347.30070	0.34730	329.075	14.60	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	202.70050		0.20270		190.39590	0.19040	202.700	23.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,839.70050		2.83970		2,908.09590	2.90810	2,839.700	23.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	443.99480		0.44399		405.19400	0.40519	443.995	17.20	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	980.99480		0.98099		1,022.89400	1.02289	980.995	17.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	292.22920		0.29223		265.94950	0.26595	292.229	19.22	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,629.22920		1.62923		1,683.64950	1.68365	1,629.229	19.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,384.65380		1.38465		1,307.44190	1.30744	1,384.654	14.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	121.65380		0.12165		125.14190	0.12514	121.654	14.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	222.80460		0.22280		203.21020	0.20321	222.805	20.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,159.80460		2.15980		2,220.91020	2.22091	2,159.805	20.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	208.95480		0.20895		194.46030	0.19446	208.955	21.86	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,445.95480		2.44595		2,512.16030	2.51216	2,445.955	21.86	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,872.42860		1.87243		1,793.60900	1.79361	1,872.429	15.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	59.42860		0.05943		61.30900	0.06131	59.429	15.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,601.63210		1.60163		1,523.52910	1.52353	1,601.632	15.13	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	88.63210		0.08863		91.22910	0.09123	88.632	15.13	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry			9.60000		9.60000		9.60000	9.60000		0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.59	Call	10.00000		0.01000		10.00000	0.01000	10.000	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.59	Put	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.60	Call	0.00040		0.00000		0.00040	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000		0.00040	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.61	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000		10.00000	0.01000	10.000	0.00	0.00	0	0.00
\$ / R	On 24/06/2014	Any day expiry			9.97000		9.97000		9.97000	9.97000		0.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.41020		10.41020		10.32840	10.32840		16.26	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,552.47270		2.55247		2,471.16250	2.47116	2,552.473	16.67	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	42.27270		0.04227		42.76250	0.04276	42.273	16.67	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,082.99960		2.08300		2,003.07950	2.00308	2,083.000	15.60	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	72.79960		0.07280		74.67950	0.07468	72.800	15.60	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,644.86850		1.64487		1,565.63040	1.56563	1,644.869	15.03	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	134.66850		0.13467		137.23040	0.13723	134.669	15.03	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	938.57250		0.93857		878.18660	0.87819	938.573	15.08	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	428.37250		0.42837		449.78660	0.44979	428.373	15.08	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	766.93240		0.76693		714.22560	0.71423	766.932	16.00	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
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	646.73240	0.64673		675.82560	0.67583	646.732	16.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	763.05020	0.76305		710.53930	0.71054	763.050	16.02	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	652.85020	0.65285		682.13930	0.68214	652.850	16.02	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	759.19680	0.75920		706.78490	0.70678	759.197	16.05	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	658.99680	0.65900		688.38490	0.68838	658.997	16.05	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	552.05060	0.55205		511.04060	0.51104	552.051	17.44	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	1,091.85060	1.09185		1,132.64060	1.13264	1,091.851	17.44	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	336.95390	0.33695		311.50660	0.31151	336.954	19.93	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	2,026.75390	2.02675		2,083.10660	2.08311	2,026.754	19.93	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	287.45480	0.28745		276.07490	0.27607	287.455	21.18	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,477.25480	2.47725		2,547.67490	2.54767	2,477.255	21.18	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	273.80240	0.27380		265.48780	0.26549	273.802	23.37	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	3,013.60240	3.01360		3,087.08780	3.08709	3,013.602	23.37	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.54770	10.54770		10.46900	10.46900		16.63	0.00	0	3,920.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,048.26220	1.04826		987.59460	0.98759	1,048.262	15.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	500.56220	0.50056		518.59460	0.51859	500.562	15.43	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	673.66620	0.67367		629.61930	0.62962	673.666	17.47	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1,125.96620	1.12597		1,160.61930	1.16062	1,125.966	17.47	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,101.03850	2.10104		2,024.16430	2.02416	2,101.039	15.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	103.33850	0.10334		105.16430	0.10516	103.339	15.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,277.35810	1.27736		1,209.87000	1.20987	1,277.358	14.93	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	329.65810	0.32966		340.87000	0.34087	329.658	14.93	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,605.91950	2.60592		2,527.24650	2.52725	2,605.920	16.27	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	58.21950	0.05822		58.24650	0.05825	58.219	16.27	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,188.76530	2.18877		2,111.67470	2.11167	2,188.765	15.40	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	91.06530	0.09107		92.67470	0.09267	91.065	15.40	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,144.75120	2.14475		2,067.76550	2.06777	2,144.751	15.37	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	97.05120	0.09705		98.76550	0.09877	97.051	15.37	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.12110	11.12110		11.05560	11.05560		16.63	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,246.10050	2.24610		2,179.69510	2.17970	2,246.100	15.34	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	275.00050	0.27500		274.09510	0.27410	275.000	15.34	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,207.97110	2.20797		2,141.77310	2.14177	2,207.971	15.33	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	286.87110	0.28687		286.17310	0.28617	286.871	15.33	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,170.19000	2.17019		2,104.21600	2.10422	2,170.190	15.33	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	299.09000	0.29909		298.61600	0.29862	299.090	15.33	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.86630	9.86630		9.79620	9.79620		14.30	0.00	41	606.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	36,415.03360	0.36415		31,069.62480	0.31070	36,415.034	13.79	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	9,785.03360	0.09785		11,449.62480	0.11450	9,785.034	13.79	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	7,868.58510	0.07869		6,244.67340	0.06245	7,868.585	16.24	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	56,238.58510	0.56239		61,624.67340	0.61625	56,238.585	16.24	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	98,204.59680	0.98205		91,304.12840	0.91304	98,204.597	14.42	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	574.59680	0.00575		684.12840	0.00684	574.597	14.42	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	97,224.26110	0.97224		90,334.82540	0.90335	97,224.261	14.37	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	594.26110	0.00594		714.82540	0.00715	594.261	14.37	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	96,252.07900	0.96252		89,366.80780	0.89367	96,252.079	14.35	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	622.07900	0.00622		746.80780	0.00747	622.079	14.35	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Call	15,513.00170	0.15513		13,362.77810	0.13363	15,513.002	17.94	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Put	101,293.00170	1.01293		106,422.77810	1.06423	101,293.002	17.94	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	63,213.49280	0.63213		57,215.63090	0.57216	63,213.493	13.97	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	14,993.49280	0.14993		16,275.63090	0.16276	14,993.493	13.97	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	64,588.66930	0.64589		58,493.23980	0.58493	64,588.669	13.96	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	14,368.66930	0.14369		15,553.23980	0.15553	14,368.669	13.96	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	28,322.32590	0.28322		24,593.66150	0.24594	28,322.326	15.90	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	54,102.32590	0.54102		57,653.66150	0.57654	54,102.326	15.90	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	25,489.20180	0.25489		22,060.97270	0.22061	25,489.202	16.23	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Put	61,269.20180	0.61269		65,120.97270	0.65121	61,269.202	16.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.50	Call	63,869.92710	0.63870	57,851.80570	0.57852	63,869.927	13.95	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.50	Put	14,649.92710	0.14650	15,911.80570	0.15912	14,649.927	13.95	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future			9.99220	9.99220	9.91940	9.91940		15.09	0.00	0	10.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Put	74,354.65990	0.74355	78,024.88970	0.78025	74,354.660	16.51	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future			10.12940	10.12940	10.05290	10.05290		15.13	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Call	38,014.34870	0.38014	34,058.85350	0.34059	38,014.349	16.54	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Put	75,074.34870	0.75074	78,768.85350	0.78769	75,074.349	16.54	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Call	37,740.61470	0.37741	33,805.16990	0.33805	37,740.615	16.57	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Put	75,800.61470	0.75801	79,515.16990	0.79515	75,800.615	16.57	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Call	38,294.65990	0.38295	34,314.88970	0.34315	38,294.660	16.51	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future			15.10390	15.10390	15.04310	15.04310		13.73	0.00	2,254	26,678.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.74	Call	525.45760	0.52546	475.97350	0.47597	525.458	13.67	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.74	Put	161.55760	0.16156	172.87350	0.17287	161.558	13.67	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.75	Call	518.80430	0.51880	469.57730	0.46958	518.804	13.68	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.75	Put	164.90430	0.16490	176.47730	0.17648	164.904	13.68	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.76	Call	512.19670	0.51220	463.23180	0.46323	512.197	13.68	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.76	Put	168.29670	0.16830	180.13180	0.18013	168.297	13.68	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Call	734.51310	0.73451	675.77650	0.67578	734.513	13.97	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Put	354.91310	0.35491	361.07650	0.36108	354.913	13.97	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future			15.28960	15.28960	15.22470	15.22470		14.24	0.00	2,440	8,045.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Call	746.02790	0.74603	687.03700	0.68704	746.028	13.96	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Put	346.42790	0.34643	352.33700	0.35234	346.428	13.96	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Call	740.25670	0.74026	681.39050	0.68139	740.257	13.97	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Put	350.65670	0.35066	356.69050	0.35669	350.657	13.97	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Put	231.35090	0.23135	221.18570	0.22119	231.351	13.95	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Call	1,418.29090	1.41829	1,336.54180	1.33654	1,418.291	13.95	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Put	233.89090	0.23389	223.74180	0.22374	233.891	13.95	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future			15.49440	15.49440	15.42280	15.42280		14.59	0.00	0	1,950.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Call	1,433.23080	1.43323	1,351.45430	1.35145	1,433.231	13.95	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Put	228.83080	0.22883	218.65430	0.21865	228.831	13.95	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Call	1,425.75090	1.42575	1,343.98570	1.34399	1,425.751	13.95	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Call	741.43360	0.74143	667.10760	0.66711	741.434	15.26	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Put	1,096.73360	1.09673	1,100.90760	1.10091	1,096.734	15.26	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.06	Call	738.02920	0.73803	663.87730	0.66388	738.029	15.27	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.06	Put	1,103.32920	1.10333	1,107.67730	1.10768	1,103.329	15.27	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future			15.69470	15.69470	15.61620	15.61620		14.85	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Call	744.86030	0.74486	670.35450	0.67035	744.860	15.25	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Put	1,090.16030	1.09016	1,094.15450	1.09415	1,090.160	15.25	0.00	0	0.00
¥ / R	On	16/09/2013		Foreign Exchange Future			0.09903	0.09903	0.09782	0.09782		15.82	0.00	0	206.00
¥ / R	On	16/09/2013		Foreign Exchange Future	0.09	Call	912.79340	0.00913	797.29470	0.00797	912.793	14.79	0.00	0	0.00
¥ / R	On	16/09/2013		Foreign Exchange Future	0.09	Put	9.79340	0.00010	15.39470	0.00015	9.793	14.79	0.00	0	0.00
¥ / R	On	16/09/2013		Foreign Exchange Future	0.10	Call	193.91330	0.00194	151.69400	0.00152	193.913	15.82	0.00	0	0.00
¥ / R	On	16/09/2013		Foreign Exchange Future	0.10	Put	290.91330	0.00291	369.79400	0.00370	290.913	15.82	0.00	0	0.00
¥ / R	On	16/09/2013		Foreign Exchange Future	0.11	Call	27.90500	0.00028	21.89350	0.00022	27.905	19.56	0.00	0	0.00
¥ / R	On	16/09/2013		Foreign Exchange Future	0.11	Put	1,124.90500	0.01125	1,239.99350	0.01240	1,124.905	19.56	0.00	0	0.00
¥ / R	On	13/12/2013		Foreign Exchange Future			0.10035	0.10035	0.09910	0.09910		17.56	0.00	0	14,275.00
¥ / R	On	13/12/2013		Foreign Exchange Future	0.09	Call	1,105.69680	0.01106	995.38770	0.00995	1,105.697	16.40	0.00	0	0.00
¥ / R	On	13/12/2013		Foreign Exchange Future	0.09	Put	70.79680	0.00071	85.18770	0.00085	70.797	16.40	0.00	0	0.00
¥ / R	On	13/12/2013		Foreign Exchange Future	0.10	Call	453.61330	0.00454	392.47730	0.00392	453.613	17.56	0.00	0	0.00
¥ / R	On	13/12/2013		Foreign Exchange Future	0.10	Put	418.71330	0.00419	482.27730	0.00482	418.713	17.56	0.00	0	0.00
¥ / R	On	13/12/2013		Foreign Exchange Future	0.11	Call	180.80870	0.00181	155.35560	0.00155	180.809	20.32	0.00	0	0.00
¥ / R	On	13/12/2013		Foreign Exchange Future	0.11	Put	1,145.90870	0.01146	1,245.15560	0.01245	1,145.909	20.32	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future			13.05580	13.05580	12.96760	12.96760		13.33	0.00	149	69,551.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On	16/09/2013		Foreign Exchange Future	11.99	Call	1,081.12960	1.08113	996.73680	0.99674	1,081.130	13.94	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	11.99	Put	15.32960	0.01533	19.13680	0.01914	15.330	13.94	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.00	Call	1,071.55120	1.07155	987.27590	0.98728	1,071.551	13.91	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.00	Put	15.75120	0.01575	19.67590	0.01968	15.751	13.91	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.01	Call	1,061.98390	1.06198	977.82930	0.97783	1,061.984	13.88	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	14.50	Put	1,468.98120	1.46898	1,548.88230	1.54888	1,468.981	17.84	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	11.30	Call	1,759.24660	1.75925	1,671.65920	1.67166	1,759.247	16.94	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	11.30	Put	3.44660	0.00345	4.05920	0.00406	3.447	16.94	0.00	0	29,000.00
€ / R	On	16/09/2013		Foreign Exchange Future	11.50	Call	1,560.74010	1.56074	1,473.51760	1.47352	1,560.740	15.93	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	11.50	Put	4.94010	0.00494	5.91760	0.00592	4.940	15.93	0.00	0	400.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.85	Put	168.72360	0.16872	196.94460	0.19694	168.724	13.14	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	11.55	Call	1,511.21850	1.51122	1,424.11860	1.42412	1,511.219	15.68	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	11.55	Put	5.41850	0.00542	6.51860	0.00652	5.419	15.68	0.00	0	500.00
€ / R	On	16/09/2013		Foreign Exchange Future	13.80	Call	76.24440	0.07624	54.97080	0.05497	76.244	15.66	0.00	0	31,212.00
€ / R	On	16/09/2013		Foreign Exchange Future	13.80	Put	820.44440	0.82044	887.37080	0.88737	820.444	15.66	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	14.50	Call	24.78120	0.02478	16.48230	0.01648	24.781	17.84	0.00	0	7,900.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.25	Put	30.71550	0.03072	38.79450	0.03879	30.716	13.16	0.00	0	200.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.35	Call	745.66000	0.74566	668.01790	0.66802	745.660	12.86	0.00	0	200.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.35	Put	39.86000	0.03986	50.41790	0.05042	39.860	12.86	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.55	Call	580.22700	0.58023	508.69730	0.50870	580.227	12.85	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.55	Put	74.42700	0.07443	91.09730	0.09110	74.427	12.85	0.00	0	46,000.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.85	Call	374.52360	0.37452	314.54460	0.31454	374.524	13.14	0.00	0	200.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.01	Put	16.18390	0.01618	20.22930	0.02023	16.184	13.88	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.05	Call	1,023.83220	1.02383	940.19330	0.94019	1,023.832	13.76	0.00	0	400.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.05	Put	18.03220	0.01803	22.59330	0.02259	18.032	13.76	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.10	Call	976.42680	0.97643	893.51170	0.89351	976.427	13.61	0.00	0	500.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.10	Put	20.62680	0.02063	25.91170	0.02591	20.627	13.61	0.00	0	30,800.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.25	Call	836.51550	0.83652	756.39450	0.75639	836.516	13.16	0.00	0	0.00
€ / R	On	21/11/2013		Any day expiry			12.07570	12.07570		12.07570		13.20	0.00	0	0.00
€ / R	On	21/11/2013		Any day expiry	11.90	Call	450.76620	0.45077	452.22980	0.45223	450.766	13.04	0.00	0	0.00
€ / R	On	21/11/2013		Any day expiry	11.90	Put	275.06620	0.27507	276.52980	0.27653	275.066	13.04	0.00	0	0.00
€ / R	On	21/11/2013		Any day expiry	11.91	Call	445.44680	0.44545	446.91550	0.44692	445.447	13.05	0.00	0	0.00
€ / R	On	21/11/2013		Any day expiry	11.91	Put	279.74680	0.27975	281.21550	0.28122	279.747	13.05	0.00	0	0.00
€ / R	On	21/11/2013		Any day expiry	11.89	Call	456.13420	0.45613	457.59260	0.45759	456.134	13.03	0.00	0	0.00
€ / R	On	21/11/2013		Any day expiry	11.89	Put	270.43420	0.27043	271.89260	0.27189	270.434	13.03	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.50	Call	882.02770	0.88203	802.64850	0.80265	882.028	13.26	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.50	Put	154.82770	0.15483	167.14850	0.16715	154.828	13.26	0.00	0	200.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.60	Call	812.11920	0.81212	735.69270	0.73569	812.119	13.35	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.60	Put	184.91920	0.18492	200.19270	0.20019	184.919	13.35	0.00	0	200.00
€ / R	On	13/12/2013		Foreign Exchange Future	13.10	Call	519.50780	0.51951	459.09890	0.45910	519.508	13.89	0.00	0	200.00
€ / R	On	13/12/2013		Foreign Exchange Future	13.10	Put	392.30780	0.39231	423.59890	0.42360	392.308	13.89	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.54	Call	1,713.24780	1.71325	1,628.23020	1.62823	1,713.248	14.21	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.54	Put	29.04780	0.02905	35.73020	0.03573	29.048	14.21	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.20	Call	2,047.91250	2.04791	1,959.71680	1.95972	2,047.913	15.60	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.20	Put	20.71250	0.02071	24.21680	0.02422	20.713	15.60	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.44	Call	1,810.46310	1.81046	1,724.34950	1.72435	1,810.463	14.62	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.44	Put	26.26310	0.02626	31.84950	0.03185	26.263	14.62	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.49	Call	1,761.81370	1.76181	1,676.22770	1.67623	1,761.814	14.41	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.49	Put	27.61370	0.02761	33.72770	0.03373	27.614	14.41	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future			13.22720	13.22720	13.13550	13.13550		13.78	0.00	100	31,473.00
€ / R	On	17/03/2014		Foreign Exchange Future	12.50	Put	215.26290	0.21526	229.44970	0.22945	215.263	13.45	0.00	0	0.00
€ / R	On	17/03/2014		Foreign Exchange Future	12.51	Call	1,123.77760	1.12378	1,041.71850	1.04172	1,123.778	13.45	0.00	0	0.00
€ / R	On	17/03/2014		Foreign Exchange Future	12.51	Put	217.97760	0.21798	232.31850	0.23232	217.978	13.45	0.00	0	0.00
€ / R	On	17/03/2014		Foreign Exchange Future			13.41580	13.41580	13.31940	13.31940		14.35	0.00	0	7,837.00
€ / R	On	17/03/2014		Foreign Exchange Future	12.49	Call	1,138.37240	1.13837	1,056.00630	1.05601	1,138.372	13.46	0.00	0	0.00
€ / R	On	17/03/2014		Foreign Exchange Future	12.49	Put	212.57240	0.21257	226.60630	0.22661	212.572	13.46	0.00	0	0.00
€ / R	On	17/03/2014		Foreign Exchange Future	12.50	Call	1,131.06290	1.13106	1,048.84970	1.04885	1,131.063	13.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	684.82290		0.68482		620.26190	0.62026	684.823	15.19	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	883.72290		0.88372		921.76190	0.92176	883.723	15.19	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	681.33590		0.68134		616.94590	0.61695	681.336	15.20	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	890.23590		0.89024		928.44590	0.92845	890.236	15.20	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.60110		13.60110		13.49850	13.49850		14.23	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	688.33470		0.68833		623.60240	0.62360	688.335	15.17	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	877.23470		0.87723		915.10240	0.91510	877.235	15.17	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	834.77640		0.83478		859.49930	0.85950	834.776	15.12	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,138.75270		1.13875		1,063.03260	1.06303	1,138.753	15.14	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	840.55270		0.84055		865.43260	0.86543	840.553	15.14	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,134.55340		1.13455		1,058.98380	1.05898	1,134.553	15.15	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	846.35340		0.84635		871.38380	0.87138	846.353	15.15	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			13.99820		13.99820		13.89760	13.89760		15.42	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,142.97640		1.14298		1,067.09930	1.06710	1,142.976	15.12	0.00	0	0.00
2025	On 01/08/2013	Bond Future			109.92027		109.92027		109.91711	109.91711			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	8,069.73000		8.06973		8,072.89000	8.07289	8,069.730		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	8,079.73000		8.07973		8,082.89000	8.08289	8,079.730		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	8,089.73000		8.08973		8,092.89000	8.09289	8,089.730		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	475.28000		0.47528		472.16000	0.47216	475.280		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			111.48528		111.48528		111.48216	111.48216			0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	495.28000		0.49528		492.16000	0.49216	495.280		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	485.28000		0.48528		482.16000	0.48216	485.280		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			108.39032		108.39032		108.38584	108.38584			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	6,599.68000		6.59968		6,604.16000	6.60416	6,599.680		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	6,609.68000		6.60968		6,614.16000	6.61416	6,609.680		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	6,619.68000		6.61968		6,624.16000	6.62416	6,619.680		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	76.26000		0.07626		80.95000	0.08095	76.260		0.00	0	0.00
2038	On 07/11/2013	Bond Future			109.93374		109.93374		109.92905	109.92905			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	56.26000		0.05626		60.95000	0.06095	56.260		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	66.26000		0.06626		70.95000	0.07095	66.260		0.00	0	0.00
2050	On 01/08/2013	Bond Future			109.37752		109.37752		109.37246	109.37246			0.00	0	0.00
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	9,612.48000		9.61248		9,617.54000	9.61754	9,612.480		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	9,622.48000		9.62248		9,627.54000	9.62754	9,622.480		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	9,632.48000		9.63248		9,637.54000	9.63754	9,632.480		0.00	0	0.00
2050	On 07/11/2013	Bond Future			110.93472		110.93472		110.92964	110.92964			0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	944.72000		0.94472		939.64000	0.93964	944.720		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	934.72000		0.93472		929.64000	0.92964	934.720		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
2050	On 07/11/2013	Bond Future	110.00	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	924.72000	0.92472	919.64000	0.91964	924.720		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			401.91900	401.91900	403.72800	403.72800			0.00	0	0.00
AL37	On 07/11/2013	Index Future			407.58800	407.58800	409.42200	409.42200			0.00	0	0.00
AL37	On 06/02/2014	Index Future			413.05600	413.05600	414.91600	414.91600			0.00	0	0.00
AL7T	On 01/08/2013	Index Future			474.35300	474.35300	477.54600	477.54600			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			481.04300	481.04300	484.28100	484.28100			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			487.49700	487.49700	490.77900	490.77900			0.00	0	0.00
ALBI	On 01/08/2013	Index Future			426.17500	426.17500	428.87400	428.87400			264,228,500.00	62	438.00
ALBI	On 07/11/2013	Index Future			432.18600	432.18600	434.92300	434.92300			0.00	0	336.00
ALBI	On 06/02/2014	Index Future			437.98400	437.98400	440.75800	440.75800			271,550,080.00	62	62.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.03600	9.03600	8.99200	8.99200		11.77	0.00	0	6,675.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	71.20140	0.07120	61.71530	0.06172	71.201	12.34	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	335.20140	0.33520	369.71530	0.36972	335.201	12.34	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	3.78420	0.00378	3.53790	0.00354	3.784	16.30	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,267.78420	1.26778	1,311.53790	1.31154	1,267.784	16.30	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	234.91770	0.23492	210.77430	0.21077	234.918	11.57	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	63.92020	0.06392	80.02980	0.08003	63.920	11.36	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	240.96800	0.24097	216.45460	0.21645	240.968	11.55	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	94.96800	0.09497	114.45460	0.11445	94.968	11.55	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	98.91770	0.09892	118.77430	0.11877	98.918	11.57	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	228.96890	0.22897	205.19390	0.20519	228.969	11.59	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	102.96890	0.10297	123.19390	0.12319	102.969	11.59	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	549.42810	0.54943	511.40210	0.51140	549.428	11.34	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	13.42810	0.01343	19.40210	0.01940	13.428	11.34	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	299.92020	0.29992	272.02980	0.27203	299.920	11.36	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	828.01080	0.82801	787.84540	0.78785	828.011	11.55	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	29.61080	0.02961	35.64540	0.03565	29.611	11.55	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	577.82780	0.57783	542.31410	0.54231	577.828	11.62	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	79.42780	0.07943	90.11410	0.09011	79.428	11.62	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	194.30350	0.19430	178.81340	0.17881	194.303	12.44	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	395.90350	0.39590	426.61340	0.42661	395.903	12.44	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	115.59060	0.11559	105.74210	0.10574	115.591	13.06	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	617.19060	0.61719	653.54210	0.65354	617.191	13.06	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	34.71500	0.03471	32.00860	0.03201	34.715	14.61	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,236.31500	1.23632	1,279.80860	1.27981	1,236.315	14.61	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	22.33040	0.02233	20.51520	0.02052	22.330	15.44	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,523.93040	1.52393	1,568.31520	1.56832	1,523.930	15.44	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	147.80080	0.14780	135.66170	0.13566	147.801	12.78	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	509.40080	0.50940	543.46170	0.54346	509.401	12.78	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	145.26610	0.14527	133.31750	0.13332	145.266	12.80	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	516.86610	0.51687	551.11750	0.55112	516.866	12.80	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.09840	9.09840	9.05220	9.05220		12.03	0.00	2,100	7,944.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	142.77420	0.14277	131.01160	0.13101	142.774	12.82	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	524.37420	0.52437	558.81160	0.55881	524.374	12.82	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	577.11340	0.57711	610.46260	0.61046	577.113	12.80	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	241.55250	0.24155	225.59710	0.22560	241.553	12.76	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	562.95250	0.56295	595.99710	0.59600	562.953	12.76	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	238.61700	0.23862	222.81450	0.22281	238.617	12.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	570.01700		0.57002		603.21450	0.60321	570.017	12.78	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.16860		9.16860		9.11960	9.11960		12.21	0.00	0	2,890.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	235.71340		0.23571		220.06260	0.22006	235.713	12.80	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	220.33430		0.22033		207.53620	0.20754	220.334	13.47	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	891.53430		0.89153		930.93620	0.93094	891.534	13.47	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	224.58760		0.22459		211.56590	0.21157	224.588	13.44	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	875.78760		0.87579		914.96590	0.91497	875.788	13.44	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	222.44830		0.22245		209.54050	0.20954	222.448	13.46	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	883.64830		0.88365		922.94050	0.92294	883.648	13.46	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.23880		9.23880		9.18660	9.18660		12.27	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	98.03930		0.09804		97.81540	0.09782	98.039	14.31	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.64560		9.64560		9.60780	9.60780		13.65	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,483.63830		2.48364		2,447.49720	2.44750	2,483.638	14.42	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	88.03830		0.08804		89.69720	0.08970	88.038	14.42	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,438.52920		2.43853		2,401.47980	2.40148	2,438.529	14.37	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	92.92920		0.09293		93.67980	0.09368	92.929	14.37	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,393.63930		2.39364		2,355.61540	2.35562	2,393.639	14.31	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.58410		9.58410		9.51220	9.51220		13.88	0.00	0	75.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	535.11700		0.53512		472.44650	0.47245	535.117	13.87	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	41.01700		0.04102		50.24650	0.05025	41.017	13.87	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	526.68010		0.52668		464.44070	0.46444	526.680	13.86	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	42.58010		0.04258		52.24070	0.05224	42.580	13.86	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	518.40840		0.51841		456.49580	0.45650	518.408	13.86	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	44.30840		0.04431		54.29580	0.05430	44.308	13.86	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	228.89840		0.22890		194.42170	0.19442	228.898	14.34	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	503.59840		0.50360		543.42170	0.54342	503.598	14.34	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.68530		9.68530		9.61100	9.61100		13.70	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	235.02630		0.23503		199.89430	0.19989	235.026	14.29	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	489.72630		0.48973		528.89430	0.52889	489.726	14.29	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	231.94160		0.23194		197.13930	0.19714	231.942	14.32	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	496.64160		0.49664		536.13930	0.53614	496.642	14.32	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			28.15400		28.15400		16.72260	16.72260			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			359.93080		359.93080		330.98890	330.98890			0.00	0	742.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			431.81290		431.81290		400.06680	400.06680			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			157.16170		157.16170		112.64900	112.64900			0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			85.85720		85.85720		72.21180	72.21180			0.00	0	5,000.00
CF CANDO CAEI	On 07/08/2013	Can-Do Future			13.70200		13.70200		8.97180	8.97180			0.00	0	10.00
CF CANDO CAEK	On 15/08/2013	Can-Do Future			80.85480		80.85480		66.96100	66.96100			0.00	0	10,000.00
CF CANDO CAEL	On 02/08/2013	Can-Do Future			28.00650		28.00650		21.58690	21.58690			0.00	0	30,000.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.57010		10.57010		10.47720	10.47720		14.26	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	754.45560		0.75446		669.78610	0.66979	754.456	14.27	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	24.35560		0.02436		32.58610	0.03259	24.356	14.27	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	745.37870		0.74538		660.90930	0.66091	745.379	14.25	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	25.27870		0.02528		33.70930	0.03371	25.279	14.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	736.33190	0.73633			652.06580	0.65207	736.332	14.24	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	26.23190	0.02623			34.86580	0.03487	26.232	14.24	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	345.67080	0.34567			308.25690	0.30826	345.671	14.67	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	440.67080	0.44067			499.65690	0.49966	440.671	14.67	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	353.39740	0.35340			315.24590	0.31525	353.397	14.62	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	428.39740	0.42840			486.64590	0.48665	428.397	14.62	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	349.51420	0.34951			311.73280	0.31173	349.514	14.65	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	434.51420	0.43451			493.13280	0.49313	434.514	14.65	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.71500	10.71500			10.61860	10.61860		14.42	0.00	0	50.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.60250	1.60250			1.59120	1.59120		13.83	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,156.53960	0.11565		1,048.50680	0.10485	1,156.540	13.88	0.00	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	31.53960	0.00315		36.50680	0.00365	31.540	13.88	0.00	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,065.77480	0.10658		959.30090	0.09593	1,065.775	13.81	0.00	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	40.77480	0.00408		47.30090	0.00473	40.775	13.81	0.00	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	977.98750	0.09780		873.71170	0.08737	977.988	13.81	0.00	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	52.98750	0.00530		61.71170	0.00617	52.988	13.81	0.00	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	383.36660	0.03834		326.43340	0.03264	383.367	15.38	0.00	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	948.36660	0.09484		1,011.43340	0.10114	948.367	15.38	0.00	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.61350	1.61350		1.60150	1.60150		14.39	0.00	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	445.31800	0.04453		381.37440	0.03814	445.318	15.10	0.00	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	810.31800	0.08103		866.37440	0.08664	810.318	15.10	0.00	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	413.23330	0.04132		352.84390	0.03528	413.233	15.24	0.00	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	878.23330	0.08782		937.84390	0.09378	878.233	15.24	0.00	0.00	0	0.00
EL28	On 01/08/2013	Bond Future			110.97222	110.97222		110.96709	110.96709		0.00	0.00	0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Put	4,017.78000	4.01778		4,022.91000	4.02291	4,017.780	0.00	0.00	0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Put	4,027.78000	4.02778		4,032.91000	4.03291	4,027.780	0.00	0.00	0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Put	4,037.78000	4.03778		4,042.91000	4.04291	4,037.780	0.00	0.00	0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	1,147.64000	1.14764		1,142.41000	1.14241	1,147.640	0.00	0.00	0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			111.15764	111.15764		111.15241	111.15241		0.00	0.00	0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	1,167.64000	1.16764		1,162.41000	1.16241	1,167.640	0.00	0.00	0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	1,157.64000	1.15764		1,152.41000	1.15241	1,157.640	0.00	0.00	0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0.00	0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0.00	0.00	0	0.00
ES33	On 01/08/2013	Bond Future			9.46350	85.40389		9.36945	86.13229		0.00	0.00	0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	3,688.31000	3.68831		2,959.91000	2.95991	3,688.310	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	74,352.56000	74.35256		75,080.96000	75.08096	74,352.560	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.58468	82.82712		9.48732	83.56582		0.00	0.00	0.00	0	6,292.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	8,937.12000	8.93712		8,198.42000	8.19842	8,937.120	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ES33	On 07/11/2013	Bond Future	8.50	Put	8,848.84000		8.84884	8,110.14000	8.11014		8,848.840		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000		0.00000		0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	8,760.69000		8.76069	8,021.99000	8.02199		8,760.690		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	1,197.68000		1.19768	449.02000	0.44902		1,197.680		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.70027		83.93849	9.59966	84.68715				0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000		0.00000		0.00000		0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	1,122.15000		1.12215	373.49000	0.37349		1,122.150		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	1,046.73000		1.04673	298.07000	0.29807		1,046.730		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
GOVI	On 01/08/2013	GOVI			425.71100		425.71100	428.37300	428.37300				647,080,720.00	152	321.00
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	202,790.00000		20.27900	176,170.00000	17.61700		202,790.000		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	202,890.00000		20.28900	176,270.00000	17.62700		202,890.000		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	202,990.00000		20.29900	176,370.00000	17.63700		202,990.000		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	142,950.00000		14.29500	115,950.00000	11.59500		142,950.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			431.71500		431.71500	434.41500	434.41500				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	142,750.00000		14.27500	115,750.00000	11.57500		142,750.000		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	142,850.00000		14.28500	115,850.00000	11.58500		142,850.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	24,930.00000		2.49300	0.00000	0.00000		24,930.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000		0.00000	2,330.00000	0.23300		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	25,030.00000		2.50300	0.00000	0.00000		25,030.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			437.50700		437.50700	440.24300	440.24300				468,132,490.00	107	267.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000		0.00000	2,530.00000	0.25300		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	24,830.00000		2.48300	0.00000	0.00000		24,830.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000		0.00000	2,430.00000	0.24300		0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Call	14,300.00000		1.43000	42,040.00000	4.20400		14,300.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Call	14,200.00000		1.42000	41,940.00000	4.19400		14,200.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI			443.43000		443.43000	446.20400	446.20400				0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Call	14,400.00000		1.44000	42,140.00000	4.21400		14,400.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000				0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
IGOV	On 01/08/2013	Index Future			197.37300		197.37300	197.74900	197.74900				5,921,190.00	3	324.00
IGOV	On 07/11/2013	Index Future			200.18300		200.18300	200.56500	200.56500				0.00	0	583.00
IGOV	On 06/02/2014	Index Future			202.89300		202.89300	203.28000	203.28000				6,086,790.00	3	164.00
ILBI	On 01/08/2013	Index Future			535.43700		535.43700	534.48900	534.48900				0.00	0	186.00
ILBI	On 07/11/2013	Index Future			543.12500		543.12500	542.16400	542.16400				0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000		8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773		8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468		8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581		8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909		8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.16000		94.84000		5.16000	94.84000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.20000		94.80000		5.19000	94.81000			0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.25000		94.75000		5.22000	94.78000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.37000		94.63000		5.31000	94.69000			0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.42000		94.58000		5.35000	94.65000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.53000		94.47000		5.42000	94.58000			0.00	0	0.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.55000		94.45000		5.55000	94.45000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.75000		94.25000		5.61000	94.39000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.04000		93.96000		5.87000	94.13000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.36000		93.64000		6.14000	93.86000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.63000		93.37000		6.40000	93.60000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.88000		93.12000		6.64000	93.36000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.12000		92.88000		6.87000	93.13000			0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry			7.89050		7.89050		7.75080	7.75080		13.85	38,960,500.00	5,000	5,000.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.76	Call	148.84580		0.14885		51.51230	0.05151	148.846	15.82	0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.76	Put	18.34580		0.01835		60.71230	0.06071	18.346	15.82	0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.88	Call	62.39400		0.06239		0.00000	0.00000	62.394	14.13	0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.88	Put	51.89400		0.05189		0.00000	0.00000	51.894	14.13	39,405,000.00	5,000	5,000.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.71	Call	192.01600		0.19202		80.21650	0.08022	192.016	16.53	0.00	0	5,000.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.71	Put	11.51600		0.01152		39.41650	0.03942	11.516	16.53	0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.74	Call	165.75350		0.16575		61.53820	0.06154	165.753	16.10	0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.74	Put	15.25350		0.01525		50.73820	0.05074	15.253	16.10	0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.75	Call	157.23350		0.15723		55.85330	0.05585	157.234	15.96	0.00	0	0.00
NZ\$ / R	On 31/07/2013	Any day expiry	7.75	Put	16.73350		0.01673		55.05330	0.05505	16.733	15.96	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.92910		7.92910		7.78780	7.78780		9.67	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	360.01250		0.36001		238.55550	0.23856	360.013	10.39	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	20.91250		0.02091		40.75550	0.04076	20.913	10.39	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	351.28670		0.35129		230.93670	0.23094	351.287	10.37	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	22.18670		0.02219		43.13670	0.04314	22.187	10.37	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	342.62690		0.34263		223.42590	0.22343	342.627	10.34	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	23.52690		0.02353		45.62590	0.04563	23.527	10.34	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	164.60290		0.16460		115.85230	0.11585	164.603	11.69	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	319.00290		0.31900		415.75230	0.41575	319.003	11.69	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			7.98560		7.98560		7.84010	7.84010		11.28	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	161.37870		0.16138		113.48650	0.11349	161.379	11.72	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	325.77870		0.32578		423.38650	0.42339	325.779	11.72	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	158.21190		0.15821		111.16890	0.11117	158.212	11.75	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	332.61190		0.33261		431.06890	0.43107	332.612	11.75	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future			10.16830		10.16830	0.09832	10.29860	10.29860		15.14	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Call	3,115.21070		0.31152	0.09832	4,017.27920	4.04173	3,115.211	15.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Put	1,832.21070		0.18322	0.09832	1,431.27920	0.14313	1,832.211	15.76	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Call	3,052.57860		0.30526	0.09832	3,947.02240	0.39470	3,052.579	15.72	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Put	1,869.57860		0.18696	0.09832	1,461.02240	0.14610	1,869.579	15.72	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Call	2,990.54270		0.29905	0.09832	3,877.27450	0.38773	2,990.543	15.68	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Put	1,907.54270		0.19075	0.09832	1,491.27450	0.14913	1,907.543	15.68	0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.78714		103.09247		7.66775	103.89042			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	3,377.35000		3.37735		2,579.40000	2.57940	3,377.350		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	3,307.98000		3.30798		2,510.03000	2.51003	3,307.980		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	3,238.67000		3.23867		2,440.72000	2.44072	3,238.670		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	9,465.95000		9.46595		8,656.71000	8.65671	9,465.950		0.00	0	0.00
R023	On 07/11/2013	Bond Future			7.89058		100.63077		7.76608	101.44001			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	9,611.36000		9.61136		8,802.12000	8.80212	9,611.360		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	9,538.63000		9.53863		8,729.39000	8.72939	9,538.630		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	884.58000		0.88458		64.46000	0.06446	884.580		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	820.94000		0.82094		0.82000	0.00082	820.940		0.00	0	0.00
R023	On 06/02/2014	Bond Future			7.98975		101.98095		7.86013	102.80107			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	948.26000		0.94826		128.14000	0.12814	948.260		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R157	On 01/08/2013	Bond Future			6.13376		119.63046		6.04394	119.82215		3.06	496,346,778.54	4,149	17,470.00
R157	On 01/08/2013	Bond Future	116.11	Call	90,174.83000		90.17483		90,366.52000	90.36652	90,174.830		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			6.27533		114.51138		6.17061	114.70578		3.01	475,107,715.62	4,149	4,175.00
R157	On 07/11/2013	Bond Future	5.59	Call	260.43000		0.26043		314.13000	0.31413	260.430		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,540.87000		1.54087		1,400.17000	1.40017	1,540.870		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	265.16000		0.26516		319.54000	0.31954	265.160		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,526.78000		1.52678		1,386.76000	1.38676	1,526.780		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	269.95000		0.26995		325.02000	0.32502	269.950		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,512.75000		1.51275		1,373.42000	1.37342	1,512.750		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,629.33000		1.62933		1,493.75000	1.49375	1,629.330		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	373.32000		0.37332		433.78000	0.43378	373.320		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,652.15000		1.65215		1,515.51000	1.51551	1,652.150		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	378.08000		0.37808		439.07000	0.43907	378.080		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,640.71000		1.64071		1,504.60000	1.50460	1,640.710		0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.43560		116.04792		6.31216	116.24502		2.60	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	382.89000		0.38289		444.41000	0.44441	382.890		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	260.49000		0.26049		305.11000	0.30511	260.490		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,190.62000		2.19062		2,035.44000	2.03544	2,190.620		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	255.07000		0.25507		298.98000	0.29898	255.070		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,212.72000		2.21272		2,056.83000	2.05683	2,212.720		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	257.77000		0.25777		302.03000	0.30203	257.770		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,201.66000		2.20166		2,046.12000	2.04612	2,201.660		0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.63041		110.80991		6.48173	111.00971		2.39	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	151.07000		0.15107		0.00000	0.00000	151.070		0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.88845		112.32995		6.70292	112.53246			0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	0.00000		0.00000		62.36000	0.06236	0.000		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	140.15000		0.14015		0.00000	0.00000	140.150		0.00	0	0.00

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 07/08/2014	Bond Future	6.74	Call	0.00000	0.00000		40.52000	0.04052		0.000		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	161.99000	0.16199		0.00000	0.00000		161.990		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	0.00000	0.00000		51.44000	0.05144		0.000		0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R186	On 01/08/2013	Bond Future			8.09692	120.71268		7.98758	121.71999			14.28	2,972,670,457.68	24,626	32,286.00
R186	On 01/08/2013	Bond Future	7.00	Call	0.00000	0.00000		0.07000	0.00007		0.000	13.93	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.00	Put	10,667.91000	10.66791		9,660.67000	9.66067		10,667.910	13.93	0.00	0	4,100.00
R186	On 01/08/2013	Bond Future	7.20	Call	0.11000	0.00011		1.27000	0.00127		0.110	14.00	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.20	Put	8,626.75000	8.62675		7,620.60000	7.62060		8,626.750	14.00	0.00	0	2,807.00
R186	On 01/08/2013	Bond Future	7.25	Call	0.25000	0.00025		2.44000	0.00244		0.250	14.02	0.00	0	5,315.00
R186	On 01/08/2013	Bond Future	6.80	Put	12,754.43000	12.75443		11,747.12000	11.74712		12,754.430	13.93	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	14.84	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.50	Call	0.00000	0.00000		0.00000	0.00000		0.000	13.93	0.00	0	500.00
R186	On 01/08/2013	Bond Future	6.50	Put	15,971.58000	15.97158		14,964.27000	14.96427		15,971.580	13.93	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.75	Call	0.00000	0.00000		0.00000	0.00000		0.000	13.93	0.00	0	1,000.00
R186	On 01/08/2013	Bond Future	6.75	Put	13,283.27000	13.28327		12,275.96000	12.27596		13,283.270	13.93	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Call	0.00000	0.00000		0.00000	0.00000		0.000	13.93	0.00	0	0.00
R186	On 01/08/2013	Bond Future	6.80	Put	1,467.52000	1.46752		969.61000	0.96961		1,467.520	14.28	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Call	6,205.64000	6.20564		7,211.24000	7.21124		6,205.640	14.73	0.00	0	0.00
R186	On 01/08/2013	Bond Future	8.80	Put	3.67000	0.00367		1.96000	0.00196		3.670	14.73	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	9.00	Call	7,883.01000	7.88301		8,890.18000	8.89018		7,883.010	14.84	0.00	0	0.00
R186	On 01/08/2013	Bond Future	9.00	Put	0.32000	0.00032		0.18000	0.00018		0.320	14.84	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	111,440.27000	111.44027		112,447.58000	112.44758		111,440.270	14.84	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Put	8,123.51000	8.12351		7,118.39000	7.11839		8,123.510	14.02	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.50	Call	7.81000	0.00781		37.69000	0.03769		7.810	14.10	0.00	0	6,800.00
R186	On 01/08/2013	Bond Future	7.50	Put	5,654.98000	5.65498		4,677.55000	4.67755		5,654.980	14.10	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Call	149.07000	0.14907		380.45000	0.38045		149.070	14.21	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.80	Put	2,912.45000	2.91245		2,136.52000	2.13652		2,912.450	14.21	0.00	0	20.00
R186	On 01/08/2013	Bond Future	8.00	Call	575.23000	0.57523		1,084.63000	1.08463		575.230	14.28	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Call	8,184.23000	8.18423		9,007.78000	9.00778		8,184.230	14.85	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,290.22000	1.29022		1,092.29000	1.09229		1,290.220	14.85	0.00	0	1,200.00
R186	On 07/11/2013	Bond Future	8.16	Call	3,616.71000	3.61671		4,169.19000	4.16919		3,616.710	14.40	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,938.93000	3.93893		3,469.93000	3.46993		3,938.930	14.40	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	4,022.42000	4.02242		4,609.11000	4.60911		4,022.420	14.45	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	3,540.50000	3.54050		3,105.71000	3.10571		3,540.500	14.45	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.75	Call	6,662.31000	6.66231		7,418.55000	7.41855		6,662.310	14.72	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,849.67000	1.84967		1,584.43000	1.58443		1,849.670	14.72	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.00	Call	2,954.89000	2.95489		3,445.12000	3.44512		2,954.890	14.31	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	4,725.78000	4.72578		4,194.53000	4.19453		4,725.780	14.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	3,529.84000	3.52984		4,074.63000	4.07463		3,529.840	14.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	4,031.80000	4.03180		3,555.11000	3.55511		4,031.800	14.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	3,573.26000	3.57326		4,121.90000	4.12190		3,573.260	14.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,985.30000	3.98530		3,512.46000	3.51246		3,985.300	14.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future			8.19596	122.41521		8.08243	123.43669			14.31	3,014,596,961.46	24,626	25,794.00
R186	On 07/11/2013	Bond Future	6.50	Call	181.30000	0.18130		242.45000	0.24245		181.300	14.01	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	16,811.58000	16.81158		15,851.25000	15.85125		16,811.580	14.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	326.03000	0.32603		424.79000	0.42479		326.030	14.01	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	14,309.90000	14.30990		13,387.18000	13.38718		14,309.900	14.01	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	7,871.24000	7.87124		7,249.40000	7.24940		7,871.240	14.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	3,056.41000	3.05641		3,472.83000	3.47283		3,056.410	14.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	7,810.61000	7.81061		7,191.65000	7.19165		7,810.610	14.36	0.00	0	0.00

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 06/02/2014	Bond Future			8.28861		118.76746		8.17097	119.80284		14.50	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	2,993.20000		2.99320		3,403.87000	3.40387	2,993.200	14.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	7,932.51000		7.93251		7,307.80000	7.30780	7,932.510	14.36	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	3,024.53000		3.02453		3,438.07000	3.43807	3,024.530	14.36	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	2,043.70000		2.04370		2,321.50000	2.32150	2,043.700	13.98	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	13,793.90000		13.79390		13,022.38000	13.02238	13,793.900	13.98	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	2,064.09000		2.06409		2,343.94000	2.34394	2,064.090	13.98	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	13,716.66000		13.71666		12,947.19000	12.94719	13,716.660	13.98	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.38496		120.37557		8.26301	121.42489		14.24	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	2,023.45000		2.02345		2,299.20000	2.29920	2,023.450	13.98	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	13,871.39000		13.87139		13,097.82000	13.09782	13,871.390	13.98	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	1,623.36000		1.62336		559.51000	0.55951	1,623.360	0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	1,538.18000		1.53818		474.33000	0.47433	1,538.180	0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	1,453.08000		1.45308		389.23000	0.38923	1,453.080	0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.48234		116.73557		8.35587	117.79942		0.00	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	0.00000		0.00000		0.00000	0.00000	0.000	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			278.38220		278.38220		278.37573	278.37573		0.00	0.00	0	497.00
R197	On 01/08/2013	Bond Future	294.99	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R197	On 01/08/2013	Bond Future	294.99	Put	16,607.80000		16.60780		16,614.27000	16.61427	16,607.800	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	0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Put	16,617.80000		16.61780		16,624.27000	16.62427	16,617.800	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	0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Put	16,627.80000		16.62780		16,634.27000	16.63427	16,627.800	0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	2,335.97000		2.33597		2,329.17000	2.32917	2,335.970	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	0.00	0	0.00
R197	On 07/11/2013	Bond Future			282.34597		282.34597		282.33917	282.33917		0.00	0.00	0	2,049.00
R197	On 07/11/2013	Bond Future	279.99	Call	2,355.97000		2.35597		2,349.17000	2.34917	2,355.970	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	0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	2,345.97000		2.34597		2,339.17000	2.33917	2,345.970	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	0.00	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			5.41738		105.44589		5.38214	105.49344		1.97	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,200.21000		68.20021		68,247.76000	68.24776	68,200.210	2.07	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	2.07	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.44754		106.93309		5.40326	106.98133		1.71	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	126.64000		0.12664		139.48000	0.13948	126.640	1.67	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	846.33000		0.84633		810.93000	0.81093	846.330	1.67	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	129.15000		0.12915		142.16000	0.14216	129.150	1.67	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	837.84000		0.83784		802.61000	0.80261	837.840	1.67	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	131.69000		0.13169		144.88000	0.14488	131.690	1.67	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	829.38000		0.82938		794.33000	0.79433	829.380	1.67	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	505.55000		0.50555		479.57000	0.47957	505.550	1.37	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	331.16000		0.33116		353.82000	0.35382	331.160	1.37	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	515.21000		0.51521		488.91000	0.48891	515.210	1.37	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	334.81000		0.33481		357.62000	0.35762	334.810	1.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R201	On 06/02/2014	Bond Future	5.25	Put	510.37000		0.51037		484.22000	0.48422	510.370	1.37	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.45711		103.95939		5.39930	104.00835		1.38	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	338.48000		0.33848		361.46000	0.36146	338.480	1.37	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	223.53000		0.22353		241.43000	0.24143	223.530	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	645.66000		0.64566		613.93000	0.61393	645.660	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	219.50000		0.21950		237.18000	0.23718	219.500	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	653.75000		0.65375		621.80000	0.62180	653.750	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	221.51000		0.22151		239.30000	0.23930	221.510	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	649.70000		0.64970		617.86000	0.61786	649.700	1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.45909		105.36694		5.37662	105.41657		1.09	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	23.66000		0.02366		0.00000	0.00000	23.660		0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.36562		102.40299		5.22614	102.45331			0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	0.00000		0.00000		30.26000	0.03026	0.000		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	20.06000		0.02006		0.00000	0.00000	20.060		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	0.00000		0.00000		23.05000	0.02305	0.000		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	27.27000		0.02727		0.00000	0.00000	27.270		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	0.00000		0.00000		26.66000	0.02666	0.000		0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 01/08/2013	Bond Future			210.08882		210.08882		211.68560	211.68560			4,748,007,332.00	22,600	1,054.00
R202	On 01/08/2013	Bond Future	222.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Put	12,901.18000		12.90118		11,304.40000	11.30440	12,901.180		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Put	12,911.18000		12.91118		11,314.40000	11.31440	12,911.180		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Put	12,921.18000		12.92118		11,324.40000	11.32440	12,921.180		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	4,069.79000		4.06979		5,689.50000	5.68950	4,069.790		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future			213.07979		213.07979		214.69950	214.69950			4,815,603,254.00	22,600	42,966.00
R202	On 07/11/2013	Bond Future	208.99	Call	4,089.79000		4.08979		5,709.50000	5.70950	4,089.790		0.00	0	0.00
R202	On 07/11/2013	Bond Future	208.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Call	4,079.79000		4.07979		5,699.50000	5.69950	4,079.790		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			6.84856		108.16238		6.73909	108.56141		5.56	0.00	0	3,016.00
R203	On 01/08/2013	Bond Future	109.11	Call	94,949.18000		94.94918		95,348.21000	95.34821	94,949.180	5.76	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	5.76	0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.97763		105.52846		6.85908	105.93314		5.54	150,272,527.04	1,424	4,555.00
R203	On 07/11/2013	Bond Future	5.71	Call	110.43000		0.11043		149.82000	0.14982	110.430	5.41	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	4,539.17000		4.53917		4,173.88000	4.17388	4,539.170	5.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	212.38000		0.21238		278.20000	0.27820	212.380	5.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	3,643.35000		3.64335		3,304.49000	3.30449	3,643.350	5.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	217.09000		0.21709		284.04000	0.28404	217.090	5.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	3,612.63000		3.61263		3,274.90000	3.27490	3,612.630	5.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	222.02000		0.22202		290.12000	0.29012	222.020	5.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	3,582.15000		3.58215		3,245.57000	3.24557	3,582.150	5.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,298.94000		103.29894		103,703.62000	103.70362	103,298.940	5.73	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	5.73	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.10882		106.94441		6.98047	107.35459		5.16	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	515.45000		0.51545		618.78000	0.61878	515.450	5.07	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,595.44000		3.59544		3,288.59000	3.28859	3,595.440	5.07	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R203	On 06/02/2014	Bond Future	5.95	Call	377.08000		0.37708		459.11000	0.45911	377.080	5.05	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	4,153.90000		4.15390		3,825.75000	3.82575	4,153.900	5.05	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	500.80000		0.50080		601.99000	0.60199	500.800	5.07	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,646.92000		3.64692		3,337.93000	3.33793	3,646.920	5.07	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	508.09000		0.50809		610.34000	0.61034	508.090	5.07	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,621.14000		3.62114		3,313.21000	3.31321	3,621.140	5.07	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.24838		104.23116		7.10894	104.64691		5.25	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	452.94000		0.45294		534.97000	0.53497	452.940	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,999.53000		4.99953		4,665.81000	4.66581	4,999.530	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	2,191.75000		2.19175		2,428.98000	2.42898	2,191.750	5.32	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,742.01000		1.74201		1,563.49000	1.56349	1,742.010	5.32	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	442.48000		0.44248		523.06000	0.52306	442.480	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	5,051.83000		5.05183		4,716.66000	4.71666	5,051.830	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	447.69000		0.44769		528.99000	0.52899	447.690	5.13	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	5,025.66000		5.02566		4,691.21000	4.69121	5,025.660	5.13	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.40079		105.66089		7.24846	106.08237			0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	0.00000		0.00000		142.85000	0.14285	0.000		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	278.63000		0.27863		0.00000	0.00000	278.630		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	0.00000		0.00000		170.53000	0.17053	0.000		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	250.95000		0.25095		0.00000	0.00000	250.950		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	0.00000		0.00000		115.15000	0.11515	0.000		0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	306.33000		0.30633		0.00000	0.00000	306.330		0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 01/08/2013	Bond Future			7.06278		105.12406		6.96339	105.57457		7.58	43,100,864.60	410	25,172.00
R204	On 01/08/2013	Bond Future	110.75	Call	96,240.56000		96.24056		96,691.07000	96.69107	96,240.560	7.85	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	7.85	0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.17615		106.60673		7.07028	107.06360		7.30	135,923,580.75	1,275	1,275.00
R204	On 07/11/2013	Bond Future	6.29	Call	389.64000		0.38964		484.02000	0.48402	389.640	7.15	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	4,290.88000		4.29088		3,928.39000	3.92839	4,290.880	7.15	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	397.63000		0.39763		493.43000	0.49343	397.630	7.15	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	4,253.85000		4.25385		3,892.78000	3.89278	4,253.850	7.15	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	405.74000		0.40574		502.97000	0.50297	405.740	7.15	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	4,216.96000		4.21696		3,857.32000	3.85732	4,216.960	7.15	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,308.81000		1.30881		1,525.43000	1.52543	1,308.810	7.26	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	2,070.32000		2.07032		1,830.07000	1.83007	2,070.320	7.26	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.28579		104.00649		7.17322	104.46957		7.41	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	867.10000		0.86710		1,000.72000	1.00072	867.100	7.28	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,580.74000		4.58074		4,251.28000	4.25128	4,580.740	7.28	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	878.23000		0.87823		1,013.06000	1.01306	878.230	7.29	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,549.04000		4.54904		4,220.79000	4.22079	4,549.040	7.29	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	856.07000		0.85607		988.49000	0.98849	856.070	7.28	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,612.56000		4.61256		4,281.90000	4.28190	4,612.560	7.28	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.40581		105.41468		7.28577	105.88404		7.45	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	874.15000		0.87415		989.77000	0.98977	874.150	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,331.79000		6.33179		5,978.05000	5.97805	6,331.790	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	882.85000		0.88285		999.33000	0.99933	882.850	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,298.95000		6.29895		5,946.07000	5.94607	6,298.950	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	865.51000		0.86551		980.29000	0.98029	865.510	7.31	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,364.70000		6.36470		6,010.12000	6.01012	6,364.700	7.31	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.53303		102.82933		7.40470	103.30513			0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	0.00000		0.00000		168.26000	0.16826	0.000		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	307.54000		0.30754		0.00000	0.00000	307.540		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	0.00000		0.00000		205.36000	0.20536	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
R204	On 07/08/2014	Bond Future	7.46	Put	270.44000	0.27044	0.00000	0.00000	270.440		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	0.00000	0.00000	131.15000	0.13115	0.000		0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	344.65000	0.34465	0.00000	0.00000	344.650		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			5.43052	101.30821	5.38414	101.32857		0.68	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,310.10000	30.31010	30,330.46000	30.33046	30,310.100	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			5.62303	102.73705	5.50718	102.75772		0.39	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	12.23000	0.01223	15.19000	0.01519	12.230	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	250.58000	0.25058	232.87000	0.23287	250.580	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	12.45000	0.01245	15.45000	0.01545	12.450	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	249.00000	0.24900	231.33000	0.23133	249.000	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	12.67000	0.01267	15.71000	0.01571	12.670	0.37	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	247.43000	0.24743	229.80000	0.22980	247.430	0.37	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			7.35254	99.90794	7.24315	100.46143		9.37	68,936,478.60	690	22,835.00
R207	On 01/08/2013	Bond Future	106.18	Call	92,336.75000	92.33675	92,890.24000	92.89024	92,336.750	9.74	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	9.74	0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.46165	101.31703	7.34625	101.87833		9.14	69,908,750.70	690	2,595.00
R207	On 07/11/2013	Bond Future	6.69	Call	630.97000	0.63097	776.62000	0.77662	630.970	8.99	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	4,459.28000	4.45928	4,043.63000	4.04363	4,459.280	8.99	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	642.22000	0.64222	789.73000	0.78973	642.220	8.99	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	4,419.77000	4.41977	4,005.98000	4.00598	4,419.770	8.99	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	653.62000	0.65362	802.99000	0.80299	653.620	8.99	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	4,380.45000	4.38045	3,968.52000	3.96852	4,380.450	8.99	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.56781	99.03697	7.44623	99.60588		9.10	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	1,022.94000	1.02294	1,188.91000	1.18891	1,022.940	8.95	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,369.34000	5.36934	4,966.40000	4.96640	5,369.340	8.95	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	998.03000	0.99803	1,161.13000	1.16113	998.030	8.95	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,442.79000	5.44279	5,036.98000	5.03698	5,442.790	8.95	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	1,010.43000	1.01043	1,174.96000	1.17496	1,010.430	8.95	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,405.99000	5.40599	5,001.61000	5.00161	5,405.990	8.95	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.68487	100.37787	7.55653	100.95451		9.03	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	905.51000	0.90551	1,037.27000	1.03727	905.510	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	7,788.47000	7.78847	7,343.59000	7.34359	7,788.470	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	887.32000	0.88732	1,017.08000	1.01708	887.320	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	7,867.58000	7.86758	7,420.70000	7.42070	7,867.580	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	896.38000	0.89638	1,027.14000	1.02714	896.380	8.86	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	7,827.98000	7.82798	7,382.10000	7.38210	7,827.980	8.86	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.80771	98.11449	7.67196	98.69900			0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	0.00000	0.00000	164.22000	0.16422	0.000		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	420.29000	0.42029	0.00000	0.00000	420.290		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	0.00000	0.00000	77.92000	0.07792	0.000		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	506.59000	0.50659	0.00000	0.00000	506.590		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	0.00000	0.00000	121.08000	0.12108	0.000		0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	463.43000	0.46343	0.00000	0.00000	463.430		0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 01/08/2013	Bond Future			7.50229		98.02818		7.39291	98.64187		9.99	110,673,815.22	1,129	18,016.00
R208	On 01/08/2013	Bond Future	101.40	Call	88,983.71000		88.98371	89,597.40000	89.59740	88,983.710		10.35	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		10.35	0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.60660		96.01488		7.49193	96.63724		10.45	108,400,799.52	1,129	1,120.00
R208	On 07/11/2013	Bond Future	6.79	Call	609.57000		0.60957	758.37000	0.75837	609.570		10.29	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	5,152.70000		5.15270	4,679.14000	4.67914	5,152.700		10.29	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	621.02000		0.62102	771.85000	0.77185	621.020		10.29	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	5,106.92000		5.10692	4,635.39000	4.63539	5,106.920		10.29	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	632.63000		0.63263	785.50000	0.78550	632.630		10.29	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	5,061.35000		5.06135	4,591.86000	4.59186	5,061.350		10.29	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,876.24000		1.87624	2,192.37000	2.19237	1,876.240		10.45	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,454.63000		2.45463	2,148.40000	2.14840	2,454.630		10.45	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future	6.74	Put	6,220.01000		6.22001	5,759.58000	5.75958	6,220.010		9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future			7.70567		97.30316		7.58570	97.93396		10.03	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	1,006.32000		1.00632	1,178.29000	1.17829	1,006.320		9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	6,177.14000		6.17714	5,718.31000	5.71831	6,177.140		9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	1,019.47000		1.01947	1,193.06000	1.19306	1,019.470		9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	6,134.42000		6.13442	5,677.21000	5.67721	6,134.420		9.88	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	993.28000		0.99328	1,163.65000	1.16365	993.280		9.88	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	880.29000		0.88029	1,015.33000	1.01533	880.290		10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	8,977.93000		8.97793	8,473.62000	8.47362	8,977.930		10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.80911		95.22401		7.68346	95.86336		10.33	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	889.87000		0.88987	1,026.02000	1.02602	889.870		10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	8,931.50000		8.93150	8,428.30000	8.42830	8,931.500		10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	899.52000		0.89952	1,036.80000	1.03680	899.520		10.13	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	8,885.16000		8.88516	8,383.09000	8.38309	8,885.160		10.13	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	520.47000		0.52047	0.00000	0.00000	520.470		0.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	0.00000		0.00000	28.90000	0.02890	0.000		0.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	619.17000		0.61917	0.00000	0.00000	619.170		0.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.91588		96.53023		7.78415	97.17830		0.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	0.00000		0.00000	78.27000	0.07827	0.000		0.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	569.80000		0.56980	0.00000	0.00000	569.800		0.00	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	0.00000		0.00000	127.60000	0.12760	0.000		0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	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			8.87163		76.75770		8.77734	77.49200		20.79	1,052,424,824.70	13,711	7,032.00
R209	On 01/08/2013	Bond Future	79.36	Call	66,808.59000		66.80859	67,542.89000	67.54289	66,808.590		21.41	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000		21.41	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Call	0.46000		0.00046	2.97000	0.00297	0.460		20.49	0.00	0	0.00
R209	On 01/08/2013	Bond Future	8.00	Put	7,241.72000		7.24172	6,509.93000	6.50993	7,241.720		20.49	0.00	0	2,000.00
R209	On 07/11/2013	Bond Future			8.96490		74.69595		8.86764	75.44064		22.13	1,024,156,170.45	13,711	13,711.00
R209	On 07/11/2013	Bond Future	9.70	Call	6,745.66000		6.74566	7,323.87000	7.32387	6,745.660		22.71	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	1,476.74000		1.47674	1,310.26000	1.31026	1,476.740		22.71	0.00	0	1,520.00
R209	On 07/11/2013	Bond Future	8.81	Call	3,004.67000		3.00467	3,384.56000	3.38456	3,004.670		22.17	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	8.81	Put	4,196.23000		4.19623		3,831.43000	3.83143	4,196.230	22.17	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	4,692.34000		4.69234		5,179.86000	5.17986	4,692.340	22.44	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	2,575.29000		2.57529		2,318.12000	2.31812	2,575.290	22.44	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	5,345.56000		5.34556		5,865.90000	5.86590	5,345.560	22.53	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	2,152.79000		2.15279		1,928.44000	1.92844	2,152.790	22.53	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Call	5,799.56000		5.79956		6,340.38000	6.34038	5,799.560	22.59	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,903.76000		1.90376		1,699.89000	1.69989	1,903.760	22.59	0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.65	Call	2,491.97000		2.49197		2,830.38000	2.83038	2,491.970	22.09	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	4,946.07000		4.94607		4,539.79000	4.53979	4,946.070	22.09	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	2,937.18000		2.93718		3,311.90000	3.31190	2,937.180	22.15	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,284.78000		4.28478		3,914.81000	3.91481	4,284.780	22.15	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	2,970.82000		2.97082		3,348.13000	3.34813	2,970.820	22.16	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,240.34000		4.24034		3,872.96000	3.87296	4,240.340	22.16	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	6,985.86000		6.98586		6,559.04000	6.55904	6,985.860	21.33	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	3,102.89000		3.10289		3,426.89000	3.42689	3,102.890	21.33	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	7,090.62000		7.09062		6,659.89000	6.65989	7,090.620	21.33	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	3,131.39000		3.13139		3,457.34000	3.45734	3,131.390	21.33	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	7,037.99000		7.03799		6,609.21000	6.60921	7,037.990	21.33	0.00	0	0.00
R209	On 06/02/2014	Bond Future			9.05168		75.69823		8.95156	76.45296		21.49	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	3,160.25000		3.16025		3,488.16000	3.48816	3,160.250	21.33	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	2,154.68000		2.15468		2,379.88000	2.37988	2,154.680	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	12,607.38000		12.60738		12,067.60000	12.06760	12,607.380	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	2,116.13000		2.11613		2,338.36000	2.33836	2,116.130	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	12,750.01000		12.75001		12,207.26000	12.20726	12,750.010	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	2,135.34000		2.13534		2,359.06000	2.35906	2,135.340	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	12,678.56000		12.67856		12,137.30000	12.13730	12,678.560	21.53	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.13964		73.57818		9.03656	74.34316		21.90	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	1,307.22000		1.30722		531.80000	0.53180	1,307.220	0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.22789		74.58747		9.12177	75.36289		0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	1,232.76000		1.23276		457.34000	0.45734	1,232.760	0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	1,381.80000		1.38180		606.38000	0.60638	1,381.800	0.00	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000	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			159.17786		159.17786		159.17225	159.17225			196,903,012.82	1,237	0.00
R210	On 01/08/2013	Bond Future	172.99	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R210	On 01/08/2013	Bond Future	172.99	Put	13,812.14000		13.81214		13,817.75000	13.81775	13,812.140	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	0.00	0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Put	13,822.14000		13.82214		13,827.75000	13.82775	13,822.140	0.00	0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Put	13,832.14000		13.83214		13,837.75000	13.83775	13,832.140	0.00	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	0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	488.40000		0.48840		494.16000	0.49416	488.400	0.00	0.00	0	0.00
R210	On 07/11/2013	Bond Future			159.52160		159.52160		159.51584	159.51584			197,328,219.20	1,237	1,237.00
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	468.40000		0.46840		474.16000	0.47416	468.400	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 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	478.40000	0.47840	484.16000	0.48416	478.400		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			128.38875	128.38875	128.39091	128.39091			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	1,601.25000	1.60125	1,599.09000	1.59909	1,601.250		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	1,611.25000	1.61125	1,609.09000	1.60909	1,611.250		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	1,621.25000	1.62125	1,619.09000	1.61909	1,621.250		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Call	206.73000	0.20673	208.96000	0.20896	206.730		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			130.21673	130.21673	130.21896	130.21896			0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Call	226.73000	0.22673	228.96000	0.22896	226.730		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	216.73000	0.21673	218.96000	0.21896	216.730		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			130.58862	130.58862	130.58583	130.58583			1,547,475,147.00	11,850	2,050.00
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	7,401.38000	7.40138	7,404.17000	7.40417	7,401.380		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	7,411.38000	7.41138	7,414.17000	7.41417	7,411.380		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	7,421.38000	7.42138	7,424.17000	7.42417	7,421.380		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put	562.10000	0.56210	564.92000	0.56492	562.100		0.00	0	0.00
R212	On 07/11/2013	Bond Future			132.44790	132.44790	132.44508	132.44508			1,569,507,615.00	11,850	21,791.00
R212	On 07/11/2013	Bond Future	132.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put	542.10000	0.54210	544.92000	0.54492	542.100		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put	552.10000	0.55210	554.92000	0.55492	552.100		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			8.67189	88.07539	8.57261	88.86954		18.44	0.00	0	7,971.00
R213	On 01/08/2013	Bond Future	91.25	Call	77,460.37000	77.46037	78,254.52000	78.25452	77,460.370		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			8.77037	85.78077	8.66781	86.58615		19.64	0.00	0	289.00
R213	On 07/11/2013	Bond Future	8.59	Call	2,954.81000	2.95481	3,355.58000	3.35558	2,954.810		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	4,378.70000	4.37870	3,974.09000	3.97409	4,378.700		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	2,988.98000	2.98898	3,392.57000	3.39257	2,988.980		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	4,333.01000	4.33301	3,931.22000	3.93122	4,333.010		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	3,023.39000	3.02339	3,429.79000	3.42979	3,023.390		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	4,287.68000	4.28768	3,888.70000	3.88870	4,287.680		0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.86377	86.93174	8.75799	87.74792		19.33	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	3,096.54000	3.09654	3,436.94000	3.43694	3,096.540		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	7,500.30000	7.50030	7,024.52000	7.02452	7,500.300		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	3,039.85000	3.03985	3,376.12000	3.37612	3,039.850		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	7,608.86000	7.60886	7,128.95000	7.12895	7,608.860		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	3,068.11000	3.06811	3,406.45000	3.40645	3,068.110		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	7,554.44000	7.55444	7,076.60000	7.07660	7,554.440		0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.95487	84.57019	8.84583	85.39754		19.24	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	2,118.19000	2.11819	2,355.14000	2.35514	2,118.190		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	12,760.89000	12.76089	12,170.49000	12.17049	12,760.890		0.00	0	0.00

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 08/05/2014	Bond Future	7.64	Call	2,080.03000		2.08003		2,313.84000	2.31384	2,080.030	18.90	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	12,902.01000		12.90201		12,308.47000	12.30847	12,902.010	18.90	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	2,099.05000		2.09905		2,334.43000	2.33443	2,099.050	18.90	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	12,831.33000		12.83133		12,239.36000	12.23936	12,831.330	18.90	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.04776		85.73027		8.93531	86.56893			0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	1,407.23000		1.40723		568.57000	0.56857	1,407.230		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	1,559.16000		1.55916		720.50000	0.72050	1,559.160		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	1,483.15000		1.48315		644.49000	0.64449	1,483.150		0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 01/08/2013	Bond Future			9.05175		77.06500		8.95245	77.85555		21.80	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	66,617.10000		66.61710		67,407.65000	67.40765	66,617.100	22.52	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	22.52	0.00	0	0.00
R214	On 07/11/2013	Bond Future			9.14770		74.86780		9.04521	75.66946		23.27	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	557.10000		0.55710		677.53000	0.67753	557.100	22.85	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	12,382.39000		12.38239		11,701.16000	11.70116	12,382.390	22.85	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	567.50000		0.56750		689.68000	0.68968	567.500	22.85	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	12,293.84000		12.29384		11,614.36000	11.61436	12,293.840	22.85	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	546.85000		0.54685		665.55000	0.66555	546.850	22.85	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	12,471.29000		12.47129		11,788.33000	11.78833	12,471.290	22.85	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	6,071.69000		6.07169		5,671.35000	5.67135	6,071.690	22.91	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	4,226.83000		4.22683		4,634.97000	4.63497	4,226.830	22.90	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	6,163.07000		6.16307		5,758.74000	5.75874	6,163.070	22.90	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	4,260.23000		4.26023		4,670.36000	4.67036	4,260.230	22.90	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	6,116.91000		6.11691		5,714.57000	5.71457	6,116.910	22.90	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.23856		75.87233		9.13293	76.68480		22.90	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	4,294.42000		4.29442		4,706.55000	4.70655	4,294.420	22.91	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R248	On 01/08/2013	Bond Future			9.13700		99.72653		9.03772	100.73553			0.00	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	0.00
R248	On 01/08/2013	Bond Future	7.84	Put	14,838.02000		14.83802		13,829.02000	13.82902	14,838.020		0.00	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	0.00
R248	On 01/08/2013	Bond Future	7.85	Put	14,708.47000		14.70847		13,699.47000	13.69947	14,708.470		0.00	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	0.00
R248	On 01/08/2013	Bond Future	7.86	Put	14,579.17000		14.57917		13,570.17000	13.57017	14,579.170		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	15,550.65000		15.55065		14,527.44000	14.52744	15,550.650		0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.23645		96.71211		9.13381	97.73532			0.00	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	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	15,809.05000		15.80905		14,785.84000	14.78584	15,809.050		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	15,679.72000		15.67972		14,656.51000	14.65651	15,679.720		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	2,285.73000		2.28573		1,248.69000	1.24869	2,285.730		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	2,184.65000		2.18465		1,147.61000	1.14761	2,184.650		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.33083		98.00973		9.22487	99.04677			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	2,387.00000		2.38700		1,349.96000	1.34996	2,387.000		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future			19,091.86000	19,091.86000	18,953.71000	18,953.71000			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	346.99450	0.03470	349.85640	0.03499	346.994	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	268.99450	0.02690	271.85640	0.02719	268.995	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	298.66570	0.02987	301.57050	0.03016	298.666	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	320.66570	0.03207	323.57050	0.03236	320.666	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	256.73850	0.02567	259.65110	0.02597	256.738	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	378.73850	0.03787	381.65110	0.03817	378.738	13.73	0.00	0	0.00

**Total for Derivatives :** **24,541,209,574.90**      **225,370**      **2 079 357.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.48436			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.73500	107.12301	6.73500	107.10373			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.63119			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.14500	108.26774	8.14500	108.24427			0.00	0	46,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	101.23352			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	101.36041			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000	48.17776	8.00000	48.16749			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.01000	98.59070	9.01000	98.56709			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.08500	104.29990	7.08500	104.28017			0.00	0	7,700,000.00
AB07	On 07/03/2014	Spot Bond			6.53000	104.78313	6.53000	104.76483			0.00	0	10,100,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	99.86757			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.43000	108.29014	8.43000	108.26584			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000	100.00000	0.00000	100.60926			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond			0.62000	137.46921	0.62000	137.44966			0.00	0	100,000.00
ABCP13	On 07/12/2023	Spot Bond			2.17000	131.52807	2.17000	263.49441			0.00	0	200,000.00
ABFN04	On 25/02/2015	Spot Bond			0.00000	100.00000	0.00000	101.18925			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000	100.00000	0.00000	101.14929			0.00	0	5,000,000.00
ABFN06	On 17/03/2016	Spot Bond			0.00000	100.00000	0.00000	101.33330			0.00	0	300,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.74453			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.77798			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	100.80014			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.34500		110.52831		7.34500	110.50664			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.97746			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.13000		105.76364		7.13000	105.74351			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.56561			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.61409			0.00	0	10,000,000.00
ABL13	On 11/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.37858			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.39394			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.42836			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.66867			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.82338			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	6.23000		105.58093		6.23000	105.56306			0.00	0	13,300,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.19708			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.05478			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.07000		131.12207		5.07000	131.08779			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.84000		126.07393		2.84000	126.04845			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.57000		117.17881		2.57000	117.15593			1,285,000,000.00	500,000	1,500,000.00
ABLI05	On 18/02/2018	Spot Bond	4.22000		100.37169		4.22000	100.34754			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.75000		103.32165		5.75000	100.27995			80,500,000,000.00	14,000,000	56,000,000.00
ABLS2A	On 13/07/2016	Spot Bond	10.73000		112.50742		10.73000	112.47546			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.43788			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.70278			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.74150			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.86049			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		3.87000	110.30554		3.87000	110.28015			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	29.08783		100.00000	29.01737			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		1.91000	164.20732		1.91000	164.17820			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	152.58847		2.76000	152.55790			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		1.94000	166.56914		1.94000	166.53948			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.00000	169.58414		2.00000	169.55365			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.72625	71.53339		7.72625	71.51159			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.72625	71.53339		7.72625	71.51159			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond		84.61000	16.52008		84.61000	16.49235			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	89.04000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.72553			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	90.06000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond		100.00000	44.36203		100.00000	44.27786			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	88.90000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	89.35000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	85.41000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	85.14000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.41039			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.24748			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	84.67000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.67000	103.64501		6.67000	103.62643			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.90000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	86.94000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	88.72000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	87.63000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.55096			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.87500	117.91279		6.87500	117.89114			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.24879			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	83.73000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	84.73000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.62000	93.87145		2.62000	99.73993			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.70500	99.59316		2.70500	145.37720			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.60000	113.86624		2.60000	193.15413			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	84.07000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.27000	91.28842		9.27000	93.64664			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	100.67000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	91.22000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.50000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	104.54830			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	88.97000			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		9.44000	108.69229		9.44000	88.09071			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	97.96000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		9.38500	109.22420		9.38500	109.47370			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.56000	90.78641		8.56000	92.16762			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.25000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN82		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.42000			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	3.19363		100.00000	3.18733			0.00	0	0.00
ABS10		On 17/03/2018	Spot Bond	8.03000	110.64697		8.03000	110.62330			0.00	0	1,500,000.00
ABS5		On 01/05/2015	Spot Bond	6.68500	104.64659		6.68500	104.62790			0.00	0	6,100,000.00
ABS6		On 01/06/2020	Spot Bond	8.63500	99.09116		8.63500	99.06827			0.00	0	1,100,000.00
ABS7		On 11/09/2026	Spot Bond	9.64000	97.17383		9.64000	97.14897			0.00	0	0.00
ABS9		On 17/03/2016	Spot Bond	7.33500	108.21438		7.33500	108.19320			0.00	0	30,900,000.00
ABSI1		On 11/06/2014	Spot Bond	4.00000	125.07276		4.00000	125.04354			0.00	0	0.00
ABSI1		On 11/06/2014	Spot Bond	1.32000	127.93799		1.32000	127.91734			0.00	0	0.00
ABSI2		On 07/12/2023	Spot Bond	1.98000	133.60391		1.98000	267.65438			0.00	0	100,000.00
ABSI3		On 31/01/2017	Spot Bond	0.56000	123.19520		0.56000	125.92517			0.00	0	0.00
ABSI4		On 31/01/2022	Spot Bond	1.90000	123.10773		1.90000	125.55827			0.00	0	0.00
ACL001		On 31/07/2013	Spot Bond	0.00000	100.00000		0.00000	99.95426			0.00	0	0.00
ACL01U		On 30/06/2015	Spot Bond	100.00000	31.56367		100.00000	31.48721			0.00	0	0.00
ACL020		On 31/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.32211			0.00	0	0.00
ACL025		On 31/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.32211			0.00	0	0.00
ACL028		On 15/09/2015	Spot Bond	11.03500	109.55506		11.03500	109.52309			0.00	0	0.00
ACL029		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.75261			0.00	0	0.00
ACL02U		On 20/03/2018	Spot Bond	100.00000	1.58798		100.00000	1.58413			0.00	0	0.00
ACL033		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.80028			0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.47650			0.00	0	0.00
ACL039		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.70918			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	9.46509		100.00000	9.44216			0.00	0	0.00
ACL041		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.70283			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.70492			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	57.93681	11.00000	57.92025			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	9.46509	100.00000	9.44216			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.32178			0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.55209			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	100.78744			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.82638			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.91395			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.78731			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.81371			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.82533			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.97864			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.97864			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.97850			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.76620			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.97850			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.97878			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	83.69151			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.75134			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.73988			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.64117			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.73988			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.79793			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.82411			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.83466			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.81355			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.68697			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.76622			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.02500	105.63855		9.02500	105.75069			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.70291			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.34500	105.31649		7.34500	100.77731			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.96464			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.05700			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.81345			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00004			0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	4.74715		100.00000	4.73665			0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	6.41072		100.00000	6.39660			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	76.95214			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	147.63616			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	147.69244			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.78727			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.26624			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.26624			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.00004			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.16010			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.76083			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.75449			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.92290			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.09160			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.92226			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.56494			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.75392			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.86649			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.26369			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.63755			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.79046			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	100.79410			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.65101			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.77373			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.38081			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.68915			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.67114			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.70609			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.77161			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.73460			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.69232			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.70397			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.64350	10.23000	103.61540			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.71544			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.69762			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.97758			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.81132			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.65657			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.08500	104.25944		9.08500	104.23414			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.76837			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.14189		1.75000	108.24460			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.70291			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.70485			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.74881			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.77497			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.72263			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.70901			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.76974			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.74358			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.80111			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.74881			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.78020			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.32904			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.76974			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.74981			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.79458			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.80830			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.63643			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.64779			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.69747			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.71335			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.81157			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.79903			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.85856			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.75404			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.85021			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.85334			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.85856			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	88.45756			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.81679			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.81679			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	108.84740			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	109.63480			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.70167			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.69434			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.10790			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.17988			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.36735			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.74037			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	100.00000	8.77914		100.00000	100.00000			0.00	0	0.00
ADCP02		On 10/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.72560			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.56245		100.00000	6.54655			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.21748			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.35804			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.45168			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.20106			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.22324			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.25275			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.19281			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.66500	99.12698		7.66500	99.10580			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.25433			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.29915			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.30500	104.39414		8.30500	104.37105			0.00	0	1,200,000.00
AIR02	On 30/04/2023	Spot Bond		9.08000	119.46046		9.08000	119.43148			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	41.62060		100.00000	41.51977			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		6.98500	113.30970		6.98500	113.28856			0.00	0	67,100,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	39.72618		100.00000	39.62994			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	14.30547		100.00000	14.27380			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.95500	150.65772		2.95500	150.62674			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.57000	102.96014		4.57000	129.81687			0.00	0	200,000.00
ANG02	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.27720			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.79334			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.82849			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.81224			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.58774			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.55500	108.30695		8.55500	108.28216			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.21215			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.10932			0.00	0	100,000.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	86.77137		100.00000	86.57051			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.95020			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAW2	On 02/10/2015	Spot Bond		7.06000	112.91712		7.06000	112.89571			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.57376			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.77270			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond		6.58000	103.27993		6.58000	103.26146			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.51914			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.11000	104.61661		7.11000	104.59663			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.48000	108.25296		8.48000	108.22841			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.87780			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.70141	105.25630		10.70141	103.43279			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.67810	102.46171		10.67810	101.75816			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.70862	102.34300		10.70862	101.69299			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.75984			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.73915	102.10478		10.73915	101.61449			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.67940	101.27933		11.67940	101.23776			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.77872			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.77872			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.77879			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		10.95141	101.01156		10.95141	100.90765			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		10.87150	103.71914		10.87150	101.70587			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.67810	102.46171		10.67810	101.75816			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.82507	102.54651		10.82507	101.89493			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.02171	95.21597		10.02171	101.34889			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.73722			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.72443			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.72443			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.68357			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		10.46947	100.97150		10.46947	100.87514			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.25500	100.40529		11.25500	100.34831			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	65.64753		10.22500	97.64891			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	100.52562			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.66555			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	77.01838		12.22500	100.72557			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.71330			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		10.95500	63.10269		10.95500	97.87023			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.69101			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.70959			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.70959			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	100.68208			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.51559			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.70141	105.32751		13.70141	103.61150			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		14.99089	102.15431		14.99089	102.13830			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		13.89416	102.09934		13.89416	101.65805			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.94967			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.94967			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.94967			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.98638			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYC1U	On 31/12/2016	Spot Bond	100.00000		9.33040	100.00000	9.31269				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		20.10066	100.00000	20.05197				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		18.29386	100.00000	18.24955				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.29250	100.00000	11.26515				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.29250	100.00000	11.26515				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.65318	100.00000	13.62010				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.83025	100.00000	11.80158				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		64.69609	100.00000	64.57335				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.18783				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.77891				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.79776				0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000		95.80052	100.00000	95.54974				0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond	100.00000		90.57072	100.00000	90.34653				0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond	100.00000		80.93126	100.00000	80.75221				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.88000		105.57103	1.88000	169.95800				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.00000		95.78270	8.00000	141.18482				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.00000		97.07333	8.00000	141.47267				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.38500		100.04759	8.38500	100.02513				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.84513				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.35402				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	99.96806				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	101.01667				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.72332				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		62.61807	100.00000	62.46637				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BEER02	On 28/03/2018	Spot Bond	7.70500	100.14955		7.70500	100.12898			0.00	0	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.19557			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.12686			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.12969			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.13913			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.14856			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.17471			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	8.77951		100.00000	8.75824			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.98360			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.98262			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.98219			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.98205			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.98035			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.97809			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	5.49756		100.00000	6.85512			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	5.49756		100.00000	6.85512			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.71152			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.77281			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.78952			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.08000	105.48498		8.08000	105.46228			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.83963			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.92854			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.92420		100.00000	3.91470			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.92420		100.00000	3.91470			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.35500	108.62318		6.35500	103.51645			0.00	0	600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BID04		On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.45829			0.00	0	200,000.00
BIDC26		On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.94014			0.00	0	0.00
BIDC31		On 04/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.47237			0.00	0	0.00
BIDC32		On 21/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.78241			0.00	0	0.00
BLG1A4		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.06740			0.00	0	0.00
BLG1A5		On 21/11/2032	Spot Bond	100.00000	7.49543		100.00000	7.47727			0.00	0	0.00
BLG1A6		On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.27562			0.00	0	0.00
BLG1B		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.07115			0.00	0	0.00
BLG1C		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.13307			0.00	0	0.00
BLG1D		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.24561			0.00	0	0.00
BLG1E		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.71354			0.00	0	0.00
BLG1F		On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	102.47679			0.00	0	0.00
BSR09		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.76632			0.00	0	0.00
BUS01U		On 30/09/2016	Spot Bond	100.00000	10.74017		100.00000	10.71415			0.00	0	0.00
CBL06		On 02/11/2014	Spot Bond	6.93000	110.31128		6.93000	110.29086			0.00	0	1,100,000.00
CBL08		On 02/11/2016	Spot Bond	9.13000	117.11008		9.13000	117.08167			0.00	0	200,000.00
CBL09		On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	99.99913			0.00	0	0.00
CBL10		On 06/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.81631			0.00	0	0.00
CBL11		On 06/05/2016	Spot Bond	8.83000	106.47433		8.83000	106.44933			0.00	0	7,500,000.00
CBL12		On 06/09/2018	Spot Bond	10.86500	106.21361		10.86500	106.18308			0.00	0	0.00
CBL13		On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	99.92358			0.00	0	0.00
CBL14		On 01/02/2019	Spot Bond	11.11500	101.69410		11.11500	101.66372			0.00	0	0.00
CBL15		On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.62782			0.00	0	0.00
CBL16		On 18/05/2017	Spot Bond	9.02000	103.17454		9.02000	103.14981			0.00	0	1,400,000.00
CBL17		On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.76562			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CBL18	On 23/08/2019	Spot Bond		11.55500	102.66201		11.55500	102.63015			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.92774			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.18675			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.52874			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		9.88500	95.21848		9.88500	95.19351			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		9.83000	118.33940		9.83000	118.30838			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.68000	114.33172		9.68000	114.30220			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.12000	118.56921		9.12000	118.54049			0.00	0	22,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.39723			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.38000	105.52654		11.38000	105.49480			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.72601			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.84658			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.24917			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.28626			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.21639			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	101.31409			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.40799			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.38134			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.71341			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.67637			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.52216			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.32207			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.26087			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN143		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.75043			0.00	0	0.00
CLN145		On 20/09/2013	Spot Bond	10.59500	105.49266	10.59500	105.46251			0.00	0	0.00
CLN149		On 20/09/2013	Spot Bond	8.17500	103.86038	8.17500	103.83740			0.00	0	0.00
CLN152		On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.79077			0.00	0	0.00
CLN154		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.97772			0.00	0	0.00
CLN156		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.21379			0.00	0	0.00
CLN157		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.21379			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.60875			0.00	0	0.00
CLN162		On 20/09/2015	Spot Bond	100.00000	22.33048	100.00000	22.27638			0.00	0	0.00
CLN163		On 20/09/2015	Spot Bond	100.00000	22.14923	100.00000	22.09557			0.00	0	0.00
CLN164		On 30/04/2014	Spot Bond	100.00000	68.27121	100.00000	68.10582			0.00	0	0.00
CLN165		On 30/04/2014	Spot Bond	100.00000	68.27121	100.00000	68.10582			0.00	0	0.00
CLN166		On 30/04/2014	Spot Bond	100.00000	68.27121	100.00000	68.10582			0.00	0	0.00
CLN167		On 30/04/2014	Spot Bond	100.00000	68.27121	100.00000	68.10582			0.00	0	0.00
CLN168		On 30/04/2014	Spot Bond	100.00000	68.27121	100.00000	68.10582			0.00	0	0.00
CLN169		On 30/04/2014	Spot Bond	100.00000	68.27121	100.00000	68.10582			0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.78734			0.00	0	0.00
CLN172		On 30/04/2014	Spot Bond	100.00000	68.27121	100.00000	68.10582			0.00	0	0.00
CLN178		On 15/04/2014	Spot Bond	100.00000	57.48732	100.00000	57.34806			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.29361			0.00	0	0.00
CLN183		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.02853			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	100.78026	10.11000	100.75325			0.00	0	0.00
CLN185		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.02853			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.38949			0.00	0	0.00
CLN187		On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.54840			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.71222				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	101.19593	2.76000	113.26859				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	110.17014	3.14000	113.28970				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	103.39558	8.25000	103.37286				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	101.02853				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.02853				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	118.26451	3.10000	112.87446				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	117.95646	2.40000	112.58256				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.13932				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.07337				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.29711				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.30124				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.93500	104.03282	7.93500	104.01069				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.32756				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.32271				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.13212				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.13443				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	7.98500	104.20867	7.98500	104.18638				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	7.98500	104.20867	7.98500	104.18638				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	106.66836				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	108.53813				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.03500	103.05953	8.03500	103.03735				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.80847				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.89924			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.21214			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.21214			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	65.27383		100.17539	65.11546			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.11178			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.38483			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.82076			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.19698			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.28143			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	104.01649		9.35000	103.99025			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	104.01649		9.35000	103.99025			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.14289			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.14633			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	102.03534			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.79332			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.99412			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.58956			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.58956			0.00	0	20,000,000.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.58956			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.58956			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.58956			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.60567			0.00	0	25,000,000.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.63235			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.63235			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.63235			0.00	0	45,000,000.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.63235			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.63235			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.63682			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.88500	106.62633		8.88500	106.60114			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.95226			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.21668			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.68313			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.68313			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.96139			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.92991			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.88597			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.08792			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.73835			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.73310			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.75040			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.24785			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.46685			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.40046			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.74829			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.01997			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.99555			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.68437			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.56984			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.71215			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN284		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.83246			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.83246			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.83246			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.83246			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.53400			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.15711			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.73502			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.73502			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.72610			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.61646			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.72610			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.44052			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.86866			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.61649			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.61649			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.60907			0.00	0	0.00
CLN300		On 20/12/2017	Spot Bond	100.00000	6.74587	100.00000	6.72953			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	100.84290			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.36936			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	106.84193			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.22960			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	107.73697			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.62677			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.55000	95.43425	10.55000	96.04931			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.07000	94.83987	11.07000	97.68820			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.57920			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.87108			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.58541			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.09631			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.95646			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	101.07993	8.80500	102.12971			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.75404			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.09736			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	100.79275			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.80843			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.86900			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.39864			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.97602			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.97602			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.97602			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.89169			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.64308			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.16285			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	100.00000	3.73704	100.00000	3.72103			6,000,000,000,000.00	60,000,000	40,000,000.00
CLN39		On 07/02/2016	Spot Bond	100.00000	28.63190	100.00000	28.56784			0.00	0	0.00
CLN40		On 07/02/2016	Spot Bond	100.00000	28.63190	100.00000	28.56784			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN42	On 18/04/2028	Spot Bond	7.01000	36.27279		7.01000	36.88563			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	144.31826			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	0.00073		100.00000	0.00072			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00073		100.00000	0.00072			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.38500	100.04759		8.38500	127.57444			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.00000	32.14844		8.00000	141.18482			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.00000	32.53715		8.00000	141.47267			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	84.43460			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	84.30151			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.38945			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.38945			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.81900			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.75987			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.77154			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.76974			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.09631			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.69224			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.48500	113.61844		8.48500	110.11190			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.48000	103.36589		8.48000	103.34244			0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond	9.79500	116.81499		9.79500	116.78447			0.00	0	258,000,000.00
COJ06	On 09/12/2015	Spot Bond	7.93500	107.57666		7.93500	107.55379			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.38500	111.24727		9.38500	111.21954			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.86000	98.30232		9.86000	98.27647			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.73000	99.38367		10.73000	99.35530			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
COT03	On 05/06/2028	Spot Bond	10.73000		92.06660		10.73000	92.04031			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.12662			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.17018			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.03464			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.94895			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.67954			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.08827			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.24500		93.77759		12.24500	92.21052			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		9.68599		100.00000	9.65574			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.99998			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.75500		98.40599		7.75500	99.43594			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond	0.00000		100.00000		0.00000	101.31514			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	100.00000		74.87359		100.00000	100.00000			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.42686			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.68586			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.72080			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.65070			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	6.93500		104.51370		6.93500	104.49394			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.73500		123.11503		6.73500	123.09275			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.98500		111.84919		7.98500	107.10919			0.00	0	42,100,301.00
DV23	On 27/02/2023	Spot Bond	8.51000		113.84001		8.51000	113.81380			5,106,000,000.00	600,000	87,376,508.00
E170	On 01/08/2020	Spot Bond	7.64500		137.98188		7.64500	131.20748			328,735,000.00	43,000	18,021,500.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	106.03449			0.00	0	500,000.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.43444			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.55483			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.63469			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	103.33917			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.00010	105.99980		0.00010	130.81042			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond		2.13500	114.37322		2.13500	114.35227			0.00	0	17,671,782.00
EL29	On 19/11/2029	Spot Bond		2.18500	101.34775		2.18500	101.32906			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.30000	101.16865		2.30000	98.86946			678,500,000,000.00	295,000,000	190,000,000.00
EMM01	On 28/07/2020	Spot Bond		9.28500	106.50965		9.28500	106.48339			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.13500	112.64979		9.13500	112.62245			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		9.78000	104.11898		9.78000	104.09197			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.36500	92.78136		10.36500	96.13047			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.25663			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.86307			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.00853			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	57.66139		100.00000	57.52170			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	60.67445		100.00000	60.52746			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond		100.00000	95.80052		100.00000	95.54974			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond		100.00000	96.62858		100.00000	96.38018			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond		100.00000	91.68506		100.00000	91.46143			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	128.03394		3.00000	128.00753			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.89500	104.42260		10.89500	104.39250			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	106.06504			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.08119			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.42196			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.47500	84.87078		9.47500	99.54939			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.52928			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.39980			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.36813			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.55915			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.51689			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.24033			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.29019			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.33011			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.24632			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.25896			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.31852			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		6.37500	105.85494		6.37500	105.83678			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond		7.25500	110.39253		7.25500	110.37104			0.00	0	258,578,226.00
ES23	On 25/01/2023	Spot Bond		8.07000	112.75780		8.07000	112.73356			0.00	0	244,218,430.00
ES26	On 02/04/2026	Spot Bond		8.57500	96.99564		8.57500	96.97339			27,296,351,600.00	3,183,248	46,805,484.00
ES33	On 15/09/2033	Spot Bond		9.45500	85.31926		9.36000	86.03477			199,817,961,080.00	21,133,576	917,576,978.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.22767			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.21947			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.61243			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.40008			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.69856			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	10.16272		100.00000	10.13810			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	9.88975		100.00000	9.86579			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.41806			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.46926			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.63307			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FR2D3D	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.72518			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.98500	105.48510		6.98500	105.46542			0.00	0	8,400,000.00
FRB05	On 21/12/2018	Spot Bond		8.95500	98.97697		8.95500	98.95328			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.78510			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.78504			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.07358			0.00	0	400,000.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	102.31439			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.75500	106.24917		10.75500	106.21877			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.19207			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond		100.00000	81.72871		100.00000	81.53857			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.00000	123.79956		2.00000	124.60758			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.01000	133.27354		2.01000	266.99232			0.00	0	500,000.00
FRBI28	On 31/03/2028	Spot Bond		2.68500	99.83259		2.68500	145.72677			0.00	0	100,000.00
FRBI33	On 07/12/2033	Spot Bond		2.49000	115.75401		2.49000	196.35700			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.14500	117.34428		7.14500	117.32191			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond		100.00000	33.66300		100.00000	33.58891			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond		100.00000	33.66300		100.00000	33.58891			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.10700	56.44364		8.10700	55.72099			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.50200	36.02773		9.50200	35.12078			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	34.81184		9.73000	33.87307			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond		100.00000	86.65138		100.00000	86.44893			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.46140			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.95827			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.30935			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.81401			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.90089			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.90089			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.42119			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.86682			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.92464			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.07627			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.78740			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.87399			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.00438			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.20039		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.20039		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.05962			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.85856			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.05633			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.14445			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.81366			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	108.23409			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.26746			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.84290			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.16101		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.00023			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.19825			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.90237			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.96486			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.13720			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.05321			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.18790			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.26230			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.13409			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.09782			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.98047			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.96174			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.21479			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.19929			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.15687			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.21685			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.02725			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	11.71317		100.09221	11.68477			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.75614			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.27572			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.92015			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.04037			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.73945			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.99088			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.85279			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	100.86338			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.77996			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.79589			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.07188			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC157	On 30/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.43677			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.78869			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.43677			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.77649			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.78020			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		51.33396		13.22500	51.31581			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.72997			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.42171			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.42171			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.73101			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.12492			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.76869			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.57500		87.55956		3.57500	90.57376			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	100.80634			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.80634			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.45375			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.57920			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	98.98345			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.32833			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.25204			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.14903			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.85590			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.85069			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.08179			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.13675			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.71875			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.24000	119.43099		3.24000	113.47241			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.86755			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.87705			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.22000	109.44247		3.22000	113.64280			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		0.90000	98.98160		0.90000	118.81859			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.24000	106.48337		3.24000	113.47241			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		1.88000	104.81658		1.88000	120.46011			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		1.95000	107.01879		1.95000	123.79651			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.99999			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond		100.00000	22.28889		100.00000	22.23489			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.36771			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.18941			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond		4.73000	111.55009		4.73000	111.52185			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.21158			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.74505			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.86126			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.15063			0.00	10,000,000	5,000,000.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.01728			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.97725			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.79888			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.10069			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	100.79785			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.25077			0.00	10,000,000	5,000,000.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	103.15870			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.97261			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.64359	100.00000	8.62265				0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.92555			0.00	100,000,000	50,000,000.00
FRE2A2	On 02/08/2013	Spot Bond	10.31000	103.27248	10.31000	99.88714				0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.91480			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	7.12000	103.34619	7.12000	99.92203				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.87738			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.93525			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.92394			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.91007			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.90140			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.02000	139.73718	4.02000	139.70455				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.10058			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.81365			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.23742			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.73184			0.00	0	100,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.42007			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.72949			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.25203			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.52000	127.80499	2.52000	256.03343				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.02000	133.16363	2.02000	266.77208				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS43	On 07/12/2023	Spot Bond	2.74000		125.52987		2.74000	251.47417			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.37000		102.90322		2.37000	121.16024			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.99997			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.90000		121.74075		1.90000	121.71911			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.19739			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.40072			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.91802			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.59720			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.65200			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.75000		93.17949		2.75000	93.16088			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000		0.92519		100.00000	0.92295			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		14.20340		104.97509	14.16747			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000		100.00000		0.00000	101.48538			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		18.42282		101.07593	18.37775			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		10.28401		100.44759	10.25900			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.73226			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		16.79052		100.76967	16.74956			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	101.56331			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.62547			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.32000		104.25000		2.32000	104.23035			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.69872			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.69746			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.39159			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS85	On 31/01/2025	Spot Bond		2.29000	97.07129		2.29000	103.14624			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.10624			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.32000	96.77280		2.32000	102.83124			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.31376			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.73014			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.22000	130.95942		2.22000	332.47683			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.64803			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.52984			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.84000	106.24800		5.84000	106.23138			0.00	0	1,200,000.00
FRX15	On 14/03/2015	Spot Bond		6.18500	107.17708		6.18500	107.15934			0.00	0	1,100,000.00
FRX16	On 15/09/2016	Spot Bond		7.07500	105.52025		7.07500	105.50031			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.54000	106.50112		7.54000	106.47970			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.71500	113.86724		7.71500	113.84370			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.30500	105.19037		8.30500	105.16712			0.00	0	900,000.00
FRX23	On 28/02/2023	Spot Bond		9.30000	93.19539		9.30000	93.47082			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.37000	110.96937		9.37000	110.94161			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.08500	99.39005		10.08500	99.36304			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.37000	80.38615		10.37000	80.36395			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.56892			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.45012			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.36139			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.83000	104.85563		8.83000	104.83088			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	65.00
GPT24	On 30/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.31548			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond		100.00000	95.80052		100.00000	95.54974			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GPT26	On 30/10/2013	Spot Bond	100.00000		79.86871	100.00000	99.99993				0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond	0.00000		100.00000	0.00000	99.28883				0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond	0.00000		100.00000	0.00000	99.28956				0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond	100.00000		80.21978	100.00000	80.04386			15,713,000,000,000.00	157,130,000	157,130,000.00	
GRD189	On 01/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.95665				0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.86994				0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	98.92172				0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond	0.00000		100.00000	0.00000	98.84887				0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond	100.00000		99.99986	100.00000	99.99980				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.30995				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.40218				0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.06747				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.06907				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.07216				0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000		3.21777	100.00000	3.21064				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.07597				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.08126				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	100.90000				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000	0.00000	102.30319				0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.25456				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.86698				0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.70423				0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.87344				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.50799			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.68984			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.19630			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.84119			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	99.93146			0.00	0	0.00
HILC05	On 02/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.28142			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.07329			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	105.76052			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	105.76052			0.00	0	0.00
HMS1B5	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	107.28245			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.18581			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.52423	102.20362		7.52423	102.04405			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	106.05352			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.19523			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.87743	102.20229		7.87743	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	106.43242			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.20734			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.32830	102.20587		8.32830	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	107.77467			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.22211			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	108.54632			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	110.48453			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.22980			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.29047			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.30167			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		7.79500	115.24633		7.79500	110.34905			0.00	0	32,900,000.00
HWAY23	On 07/12/2023	Spot Bond		1.79000	135.71929		1.79000	271.89362			0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond		1.77000	139.01136		1.77000	272.34454			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.34500	103.73157		9.34500	99.08275			0.00	0	12,600,000.00
HWAY35	On 31/07/2035	Spot Bond		9.34000	103.76456		9.34000	99.11574			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.68000	109.81028		1.68000	109.79142			6,753,600,000.00	4,020,000	767,785,659.00
I2038	On 31/01/2038	Spot Bond		2.15000	108.28199		2.15000	108.26200			1,480,548,050.00	688,627	386,090,804.00
I2046	On 31/03/2046	Spot Bond		2.38500	102.99575		2.38500	103.57345			0.00	0	96,000,000.00
I2050	On 31/12/2050	Spot Bond		2.39000	109.26811		2.39000	109.24734			8,970,188,630.00	3,753,217	126,319,317.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	90.95000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.03500	108.91306		7.03500	108.89260			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.23443			0.00	0	200,000.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.07890			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.83178			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.19834			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.87000	104.37943		6.87000	104.36026			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.53500	108.15351		7.53500	108.13177			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.18000	110.55861		8.18000	110.53452			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.80000	103.45197		6.80000	103.43307			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.12023			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.19935			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		3.87000	110.49535		3.87000	110.46981			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL28	On 18/08/2016	Spot Bond	7.35500	106.15546		7.35500	106.13427			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.88819			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	99.88061			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.72000	106.13914		0.72000	125.24751			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	1.97000	106.07144		1.97000	124.89192			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.46801			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.42480			0.00	0	200,000.00
IBL39	On 02/04/2018	Spot Bond	7.85000	106.35416		7.85000	106.33179			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.89247			0.00	0	100,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.50056			0.00	10,000,000	10,300,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.28481			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.38500	99.19541		8.38500	99.17316			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.88500	92.38316		8.88500	92.36133			0.00	0	500,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.93038			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	7.98000	86.01196		7.98000	99.87095			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00211		100.00000	0.00211			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.38582		5.00000	101.37214			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.38582		5.00000	101.37214			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	99.98636		5.00000	99.97272			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.38582		5.00000	101.37214			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.49628		4.00000	101.48536			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.58290			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.51135			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.66124			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.03500	112.16031		9.03500	112.13323			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IHL01		On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.56742			0.00	0	0.00
IHL02		On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.56742			0.00	0	0.00
IHL03		On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.52934			0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	8.15385	100.00000	8.13410			0.00	0	0.00
IN01Q		On 23/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.09874			0.00	0	0.00
IN02E		On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	102.49623			0.00	0	0.00
IN03E		On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	102.28293			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	9.03500	103.09437	9.03500	103.06961			0.00	0	0.00
IN04E		On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.98742			0.00	0	0.00
IN05E		On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.16724			0.00	0	0.00
IN06E		On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.34750			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	98.82935			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	4.60730	100.00000	4.59191			0.00	0	0.00
IN212U		On 25/07/2013	Spot Bond	100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
IN218U		On 19/09/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
INA335		On 27/08/2013	Spot Bond	5.35000	99.59127	5.35000	99.50412			0.00	0	0.00
INA336		On 03/09/2013	Spot Bond	5.35000	99.48960	5.35000	99.40263			0.00	0	0.00
INA338		On 17/09/2013	Spot Bond	5.35000	99.28690	5.35000	99.20028			0.00	0	0.00
INA339		On 25/09/2013	Spot Bond	5.35000	99.17144	5.35000	99.08502			0.00	0	0.00
INA342		On 15/10/2013	Spot Bond	5.45000	98.86334	5.45000	98.77586			0.00	0	0.00
INA343		On 22/10/2013	Spot Bond	5.45000	98.76129	5.45000	98.67398			0.00	0	0.00
IND234		On 21/08/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
IND332		On 06/08/2013	Spot Bond	5.25000	99.89942	5.25000	99.81336			0.00	0	0.00
IND333		On 13/08/2013	Spot Bond	5.25000	99.79903	5.25000	99.71315			0.00	0	0.00
IND334		On 20/08/2013	Spot Bond	5.25000	99.69885	5.25000	99.61315			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IND335		On 27/08/2013	Spot Bond		100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IND336		On 03/09/2013	Spot Bond		100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IND337		On 10/09/2013	Spot Bond		5.35000	99.38815	5.35000	99.30135			0.00	0	0.00
IND338		On 17/09/2013	Spot Bond		100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IND339		On 25/09/2013	Spot Bond		100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IND340		On 01/10/2013	Spot Bond		5.45000	99.06808	5.45000	98.98023			0.00	0	0.00
IND341		On 08/10/2013	Spot Bond		5.45000	98.96561	5.45000	98.87794			0.00	0	0.00
IND342		On 15/10/2013	Spot Bond		100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND343		On 22/10/2013	Spot Bond		100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IND344		On 29/10/2013	Spot Bond		100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IND345		On 05/11/2013	Spot Bond		100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IND346		On 12/11/2013	Spot Bond		100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IND347		On 19/11/2013	Spot Bond		100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IND348		On 26/11/2013	Spot Bond		100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IND349		On 03/12/2013	Spot Bond		100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IND350		On 10/12/2013	Spot Bond		100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IND351		On 17/12/2013	Spot Bond		100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
INF001		On 30/07/2013	Spot Bond		0.00000	100.00000	0.00000	99.98536			0.00	0	0.00
INF073		On 30/07/2013	Spot Bond		100.00000	75.00000	100.00000	99.72678			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.64666			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond		10.70141	104.11597	10.70141	102.74932			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond		10.70141	101.58588	10.70141	101.24126			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond		0.00000	100.00000	0.00000	100.74664			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond		0.00000	100.00000	0.00000	101.29063			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.73088			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING153	On 03/04/2017	Spot Bond		6.50000	102.08371		6.50000	102.06587			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.83246			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.54312			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.91871			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond		100.00000	24.43387		100.00000	24.37467			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond		100.00000	15.63767		100.00000	15.59979			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.06431			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.06431			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.17262			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.28115			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.22318			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.90693			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.95066			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.76942			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.77505			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.79231			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.59441			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.57978			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.26403			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.28163			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.90693			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.71342			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.57074			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.42542			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.24918			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.97864			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.97864			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.24678			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	66.00796		100.00000	65.84806			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.68357			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.93977			0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond		100.00000	99.18478		100.00000	98.91599			0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond		100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
IP262U	On 26/09/2013	Spot Bond		100.00000	86.28842		100.00000	86.08491			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.15058			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.25321			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.25884			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.26263			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.04500	104.95378		8.04500	104.93116			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.58000	104.58246		6.58000	104.56406			0.00	0	100,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.10538			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.43000	107.93164		8.43000	107.90743			0.00	0	6,500,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.43777			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.44658			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.76125			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.21500	105.09292		8.21500	105.06981			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	103.10032			0.00	0	200,000.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	101.14447			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.06000	97.68702		3.06000	115.01641			0.00	0	200,000.00
IV019	On 31/03/2028	Spot Bond		3.86500	94.33353		3.86500	126.68932			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV01E	On 29/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.95622			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.56629			0.00	0	200,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.37867			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.33421			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.98704			0.00	0	100,000.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.66946			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.18429			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.68000		88.86952		3.68000	89.62526			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.68000		88.79544		3.68000	95.09256			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.06242			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.07384			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.73728			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.45500		111.53003		11.45500	111.49628			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.95334			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.86500		93.33241		3.86500	126.68932			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000		93.83033		100.00000	93.58974			0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.25000		97.44215		5.25000	97.44215			0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.25000		99.97124		5.25000	99.88506			2,520,000,000,000.00	480,000,000	480,000,000.00
IVA332	On 08/08/2013	Spot Bond	5.25000		99.87072		5.25000	99.78471			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	5.25000		99.77039		5.25000	99.68456			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	5.25000		99.67027		5.25000	99.58461			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	5.35000		99.56220		5.35000	99.47510			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	5.35000		99.46060		5.35000	99.37367			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	5.35000		99.35920		5.35000	99.27246			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	5.35000		99.25801		5.35000	99.17144			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA339	On 26/09/2013	Spot Bond	100.00000		86.28842	100.00000	86.08491				0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	5.45000		99.03878	5.45000	98.95098				0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	5.45000		98.93637	5.45000	98.84875				0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	5.45000		98.83416	5.45000	98.74673				0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000		80.93126	100.00000	80.75221			15,000,000,000,000.00	150,000,000	150,000,000.00	
IVA344	On 31/10/2013	Spot Bond	100.00000		79.69432	100.00000	79.52070				0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000		78.49462	100.00000	78.32618				0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000		77.33051	100.00000	77.16702				0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000		76.20042	100.00000	76.04167				0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000		75.10288	100.00000	74.94867				0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000		74.03651	100.00000	73.88664				0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000		73.00000	100.00000	72.85429				0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000		71.99211	100.00000	71.85039				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000	0.00000	101.50816				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	99.99998				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.00014				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	99.99997				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.43314				0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.73375				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.26080				0.00	0	2,000,000.00
IVC013	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.17037				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.33119				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.06547				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.31323				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.31552				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.32012				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.29945				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.18447				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	100.00000		8.81793	100.00000	100.00000				0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.95596				0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000		96.08355	100.00000	95.83333				0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		80.17429	100.00000	80.00000				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		60.60100	100.00000	60.45420				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		61.78221	100.00000	61.58932				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		57.76306	100.00000	57.65347				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	99.98185				0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000		10.20420	100.00000	10.17948				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		37.74989	100.00000	37.65844				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.26208				0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		10.17948	100.00000	10.15482				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.27633				0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		42.05579	100.00000	41.92448				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	103.20993				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	99.93347				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.38000		145.43942	8.38000	145.40698				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.33112				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.15402			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.53000	100.64568		8.53000	100.62245			0.00	0	2,900,000.00
LGL03	On 03/04/2018	Spot Bond	8.58000	67.50506		8.58000	98.86202			0.00	0	100,000.00
LGL04	On 23/05/2020	Spot Bond	8.00000	101.46002		8.00000	101.43839			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.27740			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.28500	100.15789		11.28500	100.12784			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.40169			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	93.83033		100.00000	93.58974			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.94119			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.28389			0.00	0	0.00
MAQ033	On 25/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ034	On 12/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.80076			0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.38782			0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.94292			0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond	100.00000	82.02247		100.00000	81.83857			65,000,000,000,000.00	650,000,000	650,000,000.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.26593			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.38106			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.36102			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.22400			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.02891			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.75561			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.80779			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.48021			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.71877			0.00	25,000,000	25,000,000.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000		0.00000	99.99988			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBP18U	On 28/01/2014	Spot Bond	100.00000		81.75044	100.00000	81.57233				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		65.25137	100.00000	65.09330				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		57.02574	100.00000	56.88759				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		37.08274	100.00000	36.99290				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		32.00040	100.00000	31.92288				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		9.41928	100.00000	9.39647				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		22.99630	100.00000	22.94059				0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000		97.85523	100.00000	97.59358				0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000		84.68677	100.00000	84.49074				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.30500		105.83754	8.30500	105.81402				0.00	0	2,300,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.90980				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.77252				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.84115				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.97947				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.99485				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	102.07167				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.43310				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	100.45476				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.66500		105.27319	7.66500	105.25156				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.37500		104.76682	8.37500	104.74346				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.21000		105.28776	9.21000	105.26200				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.87000		105.53437	5.87000	105.51769				0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.66045				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.68692				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.23500		105.82411	9.23500	105.79786				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MGL01		On 15/09/2015	Spot Bond	7.18500	105.70248		7.18500	105.68221			0.00	0	24,600,000.00
MIL01		On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.09801			0.00	0	0.00
MIL02		On 31/05/2017	Spot Bond	8.59000	102.04587		8.59000	102.02242			0.00	0	0.00
MQB01		On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.04978			0.00	0	0.00
MQB02		On 31/05/2017	Spot Bond	8.29000	102.00178		8.29000	101.97916			0.00	0	3,100,000.00
MTN01U		On 08/10/2013	Spot Bond	100.00000	83.90805		100.00000	83.71560			0.00	0	0.00
MTN02		On 13/07/2014	Spot Bond	6.35000	103.96436		6.35000	103.94670			0.00	0	2,800,000.00
MTN02U		On 13/01/2014	Spot Bond	100.00000	68.60902		100.00000	68.48030			0.00	0	0.00
MTN03		On 13/07/2015	Spot Bond	7.23500	104.23345		7.23500	104.21332			0.00	0	200,000.00
MTN04		On 13/07/2017	Spot Bond	8.23500	106.74564		8.23500	106.72223			0.00	0	1,400,000.00
MTN04U		On 27/01/2014	Spot Bond	100.00000	66.84982		100.00000	100.00000			8,000,000,000,000.00	80,000,000	80,000,000.00
MTN05		On 28/10/2013	Spot Bond	5.56500	102.49359		5.56500	102.47818			0.00	0	8,000,000.00
MTNC17		On 26/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A111		On 14/08/2020	Spot Bond	100.00000	7.04030		100.00000	7.02325			0.00	0	0.00
N4A202		On 14/08/2020	Spot Bond	100.00000	0.18652		100.00000	0.18607			0.00	0	0.00
N4A205		On 14/08/2020	Spot Bond	100.00000	7.37126		100.00000	7.35340			0.00	0	0.00
N4A208		On 14/08/2020	Spot Bond	100.00000	7.46152		100.00000	7.44344			0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond	100.89771	6.86142		100.89771	6.84466			0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	6.95130		100.61875	6.93437			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	101.22512			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.23756			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.26868			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.28953			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.31234			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.33306			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.34328			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.46802			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.61329			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.18652	100.00000	0.18607				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.18652	100.00000	0.18607				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.71000	98.76583		8.71000	98.74295			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		6.91000	103.58520		6.91000	103.54759			1,084,870,000,000.00	157,000,000	151,000,000.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.47415			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.40566			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.32773			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	103.02883			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.54391			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.11354			0.00	0	125,000,000.00
NBK16B	On 25/07/2016	Spot Bond		100.00000	14.52333	100.00000	14.45947				311,200,000,000,000.00	3,112,000,000	2,981,000,000.00
NBK2A	On 15/09/2015	Spot Bond		6.83500	111.15292		6.83500	111.13263			0.00	0	7,200,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.21861			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.55500	117.68318		8.55500	117.65640			0.00	0	1,700,000.00
NBK4	On 28/10/2024	Spot Bond		10.55500	32.35135		10.55500	32.34245			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.28500	106.48613		7.28500	106.46532			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.18848			0.00	0	100,000.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	100.19910			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.66000	103.99019		6.66000	103.97168			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.94922			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond		7.48500	107.69466		7.48500	107.67316			0.00	0	600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.61878			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	101.23217			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.63539			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.41389			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.27651			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.07278			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	84.21903			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.01168			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.06992			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.07687			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.99989			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.28723			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	80.26148			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.02645			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.16028			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.93277			0.00	0	10,000,000.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.44303			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.44458			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.72127			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.67895			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.38307			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.65301			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.64187			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.64135			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.98500		108.76813		7.98500	108.74498			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.08496			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.13000		104.15876		5.13000	104.14423			0.00	0	15,050,000.00
NED8	On 08/02/2014	Spot Bond	6.13000		105.63512		6.13000	101.17491			0.00	0	1,200,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.32520			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.68000		115.90979		11.68000	115.87404			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	111.98281			0.00	0	0.00
NET46	On 25/10/2013	Spot Bond	100.00000		80.75221		100.00000	100.00000			70,000,000,000,000.00	700,000,000	350,000,000.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.29998			0.00	0	300,000.00
NILB10	On 08/12/2016	Spot Bond	2.03000		159.23673		2.03000	159.20798			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.28500		105.71214		8.28500	105.68882			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.75730			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.72491			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.72491			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.91500		109.44170		8.91500	109.62384			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.19215			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.55058			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.12917			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.11796			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.16439			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.11500		109.43386		9.11500	111.10086			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQ1B11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.21081			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.16443			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.19221			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	9.31500	109.42641		9.31500	109.60191			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.28501			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.22937			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.21076			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.56278			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.44978			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.24785			0.00	0	0.00
NRA013		On 31/10/2013	Spot Bond	3.94500	135.93320		3.94500	135.90162			0.00	0	32,464,000.00
NRA014		On 30/04/2014	Spot Bond	6.48500	106.20583		6.48500	106.18741			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond	8.04500	119.93740		8.04500	119.91156			0.00	0	8,200,000.00
NRA022		On 31/10/2022	Spot Bond	8.46500	126.94836		8.46500	126.91977			0.00	0	7,600,000.00
NRA023		On 31/05/2023	Spot Bond	1.92500	167.37524		1.92500	167.34550			0.00	0	83,000,000.00
NRA028		On 30/11/2028	Spot Bond	9.06000	128.14115		9.06000	128.11013			0.00	0	3,100,000.00
NTC10		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.20181			0.00	0	0.00
NTC11		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.19649			0.00	0	0.00
NTC12		On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.99551			0.00	0	0.00
NTC13		On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.96633			0.00	0	0.00
NTC14		On 26/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NTC15		On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.73665			0.00	0	0.00
NTC16		On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.65304			0.00	0	0.00
NYT101		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.31862			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.70359			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NYT13U	On 28/05/2020	Spot Bond	100.00000		17.86120	100.00000	17.81793				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		19.14844	100.00000	19.10206				0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000		19.19302	100.00000	19.14652				0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000		19.21975	100.00000	19.17319				0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000		19.86152	100.00000	19.81341				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000		20.57461	100.00000	20.52477				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000		25.03137	100.00000	24.97073				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.26500		107.75033	6.26500	107.73217				0.00	0	14,100,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		6.85530	100.00000	6.83869				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	95.85000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		29.41560	100.00000	29.34434				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000		9.88747	100.00000	9.86352				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.08569				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.74219				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.40753				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000		99.79496	100.00000	99.53776				0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.16493				0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.97471				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.54822				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.26015				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.67207				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.65992				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.81455				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.73928				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.69970				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.67429			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.72704			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.78158			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.73282			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.70081			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.82832			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.77143			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.73172			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	99.99989			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	99.99987			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	99.99986			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	99.99984			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	99.99976			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	99.99974			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.33594			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.96239			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		6.03500	113.02863		6.03500	113.01038			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond		5.75000	93.80715		5.75000	93.79270			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		7.80000	38.73935		7.80000	38.73125			0.00	0	0.00
R155	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond		6.12500	119.51190		6.03500	119.68645		37,727,586,750,000.00	6,159,606,000	16,712,139,789.00	
R158	On 15/09/2015	Spot Bond		6.03500	119.70579		6.03500	113.01038			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond		5.93500	88.29889		5.93500	88.28486			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		6.03500	125.99751		6.03500	125.97716			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond		5.86500	83.46003		5.86500	83.44692			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R179	On 01/08/2013	Spot Bond		5.08000	104.97078		5.08000	99.95827			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		8.09000	120.59302		7.98000	121.58213			113,189,496,920,130.00	13,991,285,157	15,112,368,345.00
R187P	On 21/12/2026	Spot Bond		7.72000	36.25774		7.72000	36.25024			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond		7.64000	33.98756		7.64000	33.98060			0.00	0	0.00
R197	On 07/12/2023	Spot Bond		1.52000	278.10376		1.52000	278.05738			2,967,040,000.00	1,952,000	100,680,816.00
R201	On 21/12/2014	Spot Bond		5.41500	105.34140		5.38000	105.37398			7,371,000,885,000.00	1,361,219,000	2,038,406,455.00
R202	On 07/12/2033	Spot Bond		2.05000	209.87848		2.00000	211.44349			604,836,100,000.00	295,042,000	1,527,850,896.00
R2023	On 28/02/2023	Spot Bond		7.78000	102.99033		7.66000	103.77278			21,624,696,720,000.00	2,779,524,000	4,910,692,605.00
R203	On 15/09/2017	Spot Bond		6.84000	108.05519		6.73000	108.43847			14,860,173,600,000.00	2,172,540,000	6,355,748,361.00
R2037	On 31/01/2037	Spot Bond		8.95000	95.26629		8.95000	95.56823			8,361,850,750,000.00	934,285,000	878,000,000.00
R204	On 21/12/2018	Spot Bond		7.05500	105.01988		6.95500	105.45501			30,120,023,639,225.00	4,269,315,895	6,790,227,292.00
R2048	On 28/02/2048	Spot Bond		9.03000	100.64557		9.03000	100.62141			18,801,904,800,000.00	2,082,160,000	2,382,330,000.00
R205	On 31/03/2014	Spot Bond		100.00000	57.97724		100.00000	57.83679			0.00	0	0.00
R206	On 15/01/2014	Spot Bond		5.42500	101.20781		5.38000	101.21383			4,995,947,600,000.00	920,912,000	2,487,000,000.00
R207	On 15/01/2020	Spot Bond		7.34500	99.80893		7.23500	100.34766			8,162,498,500,000.00	1,111,300,000	4,613,798,550.00
R208	On 31/03/2021	Spot Bond		7.49500	97.93102		7.38500	98.53014			17,625,346,952,485.00	2,351,614,003	9,720,810,113.00
R209	On 31/03/2036	Spot Bond		8.86500	76.68165		8.77000	77.40428			38,045,644,647,795.00	4,291,668,883	7,789,233,069.00
R210	On 31/03/2028	Spot Bond		1.96500	159.01861		1.96500	158.99015			70,364,861,850.00	35,809,090	494,909,090.00
R211	On 31/01/2017	Spot Bond		0.02000	128.26028		0.02000	128.24412			12,060,000.00	603,000	587,205,100.00
R212	On 31/01/2022	Spot Bond		1.40000	130.45792		1.40000	130.43652			65,085,056,400.00	46,489,326	1,378,619,470.00
R213	On 28/02/2031	Spot Bond		8.66500	87.98807		8.56500	88.76886			24,288,187,085,720.00	2,803,022,168	5,637,195,034.00
R214	On 28/02/2041	Spot Bond		8.94500	77.78585		8.94500	77.76735			11,041,368,984,500.00	1,234,362,100	8,215,073,753.00
R224C	On 15/09/2013	Spot Bond		5.14000	99.34249		5.14000	99.32859			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond		5.24000	96.80526		5.24000	96.79165			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		5.35000	94.21978		5.35000	94.20626			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R227C	On 15/03/2015	Spot Bond	6.09500	90.68958	6.09500	90.67479					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	5.93500	88.29889	5.93500	88.28486					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.85500	85.92943	5.85500	85.91595					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.86500	83.46003	5.86500	83.44692					0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.41500	97.90836	5.41500	97.89414					0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.43500	95.32191	5.43500	95.30794					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.38500	92.86304	5.38500	92.84956					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.00500	89.40195	6.00500	89.38750					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.87500	87.05857	5.87500	87.04480					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.85500	84.62177	5.85500	84.60842					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.91500	82.05247	5.91500	82.03941					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.70500	77.35424	6.70500	77.34030					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.75500	74.68617	6.75500	74.67261					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.96000	71.54873	6.96000	71.53536					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.94000	69.21468	6.94000	69.20178					0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.92000	66.96973	6.92000	66.95728					0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.91000	64.77008	6.91000	64.75806					0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.19500	61.43011	7.19500	61.41825					0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.17500	59.38161	7.17500	59.37017					0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.30500	56.76018	7.30500	56.74906					0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.27500	54.89327	7.27500	54.88255					0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.24500	53.10315	7.24500	53.09283					0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.21500	51.38631	7.21500	51.37636					0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.17500	49.78691	7.17500	49.77732					0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.13500	48.25596	7.13500	48.24672					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R345C	On 21/06/2024	Spot Bond		7.92000	42.90782		7.92000	42.89872			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.88000	41.45475		7.88000	41.44599			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.84000	40.06633		7.84000	40.05791			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.80000	38.73935		7.80000	38.73125			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.76000	37.47078		7.76000	37.46299			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.72000	36.25774		7.72000	36.25024			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.68000	35.09753		7.68000	35.09030			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.64000	33.98756		7.64000	33.98060			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.11171			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.33934			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.35256			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.40709			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.27101			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	11.15869		100.00000	11.13166			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.57001		100.00000	3.56137			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.95015			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.86544			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.82357			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.94298			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.78712			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.55999			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.88650			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.62834			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond		100.00000	93.21991		100.00000	92.98917			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.55125			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RDFC09	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.77467			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.20247			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.26590			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.40202			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	102.09696			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.57419			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.09829			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.27912			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.01157			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	102.71166			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.80224			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.93757			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.94441			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.94441			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.35713			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.95524			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.38701			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.88950			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.99714			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.29063			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.14191			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	108.63534		12.35000	108.59939			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.06512			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	102.79162			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.03695		100.00000	14.00294			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RP020	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.99163			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.26448			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.26660			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	60.08864		100.00000	59.94307			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.40385			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.11272		5.25000	100.09862			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.06771		100.00000	1.06515			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	5.81296		100.00000	5.79888			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	10.71141		100.00000	10.68546			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	11.58928		100.00000	11.55658			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	102.89536			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	99.95883			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.68500	109.82258		8.68500	109.79707			0.00	0	3,000,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	98.02175			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.33500	112.04828		7.33500	112.02634			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.32645			0.00	0	400,000.00
SBK14	On 01/12/2017	Spot Bond	8.78000	104.65381		8.78000	104.62924			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	100.11664			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.81737			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.00000		0.00000	99.95974			0.00	0	100,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.03172			0.00	0	200,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.02992			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.33500	105.57376		7.33500	105.55310			0.00	0	12,200,000.00
SBK9	On 10/04/2018	Spot Bond	8.55500	101.93719		8.55500	101.91386			0.00	0	5,000,000.00
SBK111	On 09/04/2014	Spot Bond	1.62000	133.09612		1.62000	133.07356			0.00	0	500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBN18	On 14/09/2013	Spot Bond		0.90120	100.00000		-0.90120	166.24776			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond		7.49500	116.61290		7.49500	116.58959			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.35500	116.90470		7.35500	116.88177			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.28500	117.05098		7.28500	117.02823			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.13000	103.46941		8.13000	103.44699			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.43000	116.74826		7.43000	116.72512			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.39500	116.82123		7.39500	116.79819			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.73373			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.70688			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.80365			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.49623			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	99.84091		100.00000	99.57467			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.78000	107.03204		7.78000	107.00984			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.85454			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.60812			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.64231			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond		100.00000	1.88231		100.00000	1.87814			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.66611			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.03500	107.37832		9.03500	107.35238			0.00	0	100,000.00
SBS20	On 15/05/2026	Spot Bond		9.63000	105.09898		9.63000	105.07212			0.00	0	200,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	101.50997			0.00	0	320,000.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.64108			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.51276			0.00	0	100,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.21864			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.44500	103.51606		8.44500	103.49280			0.00	0	4,400,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBS3	On 25/05/2026	Spot Bond		8.68000	97.78116		8.68000	97.75858			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.08500	98.94569		9.08500	98.92181			0.00	0	1,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.21500	111.65738		7.21500	111.63587			0.00	0	1,600,000.00
SBSI11	On 07/12/2023	Spot Bond		2.05000	132.83457		2.05000	266.11262			0.00	0	500,000.00
SBSI12	On 31/01/2017	Spot Bond		0.72000	106.13914		0.72000	125.24751			0.00	0	200,000.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	107.74000			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	6.13157		100.00000	6.11671			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	152.98383		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.29000	109.54898		1.29000	122.86780			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	102.08371		6.50000	102.06587			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.81026			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.58519			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.05290			0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond		8.83000	100.46784		8.83000	100.44413			0.00	0	1,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.67674			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
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.35355			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.69341			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.62763			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.04500		104.53881		5.04500	104.52440			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.33500		110.57489		7.33500	110.55289			0.00	0	8,400,000.00
SNT01	On 15/09/2017	Spot Bond	8.18000		103.29666		8.18000	103.27415			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.35366			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.23809			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.40110			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.24757			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.03000		104.91133		8.03000	104.88877			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.51497			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.22841			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.23799			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.06500		97.31783		9.06500	97.29426			0.00	0	30,900,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.09564			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.66361			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.07262			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.99300		89.97687		8.99300	89.95525			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.05500		89.66574		9.05500	89.64405			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.62500		103.70517		6.62500	103.68671			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.49500		94.19722		8.49500	94.17592			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.79436			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.91000		104.23384		7.91000	104.21186			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSN010	On 15/09/2015	Spot Bond	6.93500	117.78613	6.93500	117.76432				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.43000	101.31859	2.43000	101.68545				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.90500	100.96719	7.90500	101.22875				0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	90.99946				0.00	0	0.00
SSN014	On 23/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.14732				0.00	25,000,000	25,000,000.00
SY1000	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.68301				0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.68347				0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.58174				0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.55262				0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.39227				0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.26973				0.00	0	0.00
SY1008	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.08393				0.00	0	0.00
SY1009	On 21/10/2013	Spot Bond	0.00000	100.00000	0.00000	98.77526				0.00	0	0.00
SY1010	On 21/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.66749				0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871				0.00	0	0.00
SY1012	On 29/10/2013	Spot Bond	100.00000	80.04386	100.00000	100.00000				0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216				0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033				0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	93.83033	100.00000	93.58974				0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.98539				0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.89879				0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.78395				0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.76967				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SYN997	On 16/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.74072			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.75473			0.00	112,000,000	56,000,000.00
SYN999	On 19/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.69652			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.59500	115.86652		6.59500	115.84598			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond		8.54000	106.39390		8.54000	106.36959			0.00	0	0.00
T018	On 15/07/2014	Spot Bond		100.00000	52.11100		100.00000	51.99629			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond		100.00000	37.09783		100.00000	37.00796			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	16.56619		100.00000	16.52607			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond		6.59000	103.77656		6.59000	103.75828			0.00	0	1,900,000.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.18182			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.93790			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.88697			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.64504			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond		100.00000	75.41322		100.00000	75.25773			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00004			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.28500	103.79272		7.28500	103.77255			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.85251			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.17059			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.21264			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.19310			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.19896			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	100.25076		7.83000	100.22984			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.18989			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.19720			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.20890			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.18989			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.19720			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	75.64653		7.16000	100.19964			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.21153			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.21036			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.23834			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.23456			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.34797			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.33508			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.00000	70.72826		8.00000	70.72825			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.20111			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.94179		101.06155	5.92727			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.18871			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	104.39099			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.21503			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.22670			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.34912			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.19251			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.19666			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.19963			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.19666			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.19963			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.20111			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.19489			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.19963			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.21593			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.21593			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.21593			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.23959			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.24549			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.23811			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.35569			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.36300			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.36008			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.55910			0.00	0	3,000,000.00
TL15	On 29/04/2015	Spot Bond	7.98500		109.23565		7.98500	109.21229			0.00	0	1,400,000.00
TL20	On 22/02/2020	Spot Bond	7.41000		95.41580		7.41000	95.37263			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.67000		107.59959		7.67000	107.57759			8,053,500,000.00	1,050,000	1,001,550,000.00
TN20	On 17/09/2020	Spot Bond	8.37500		115.07169		8.37500	115.04603			34,476,231,875.00	4,116,565	258,830,705.00
TN23	On 06/11/2023	Spot Bond	8.68500		116.64694		8.68500	116.61999			347,400,000,000.00	40,000,000	97,200,228.00
TN25	On 19/08/2025	Spot Bond	8.98000		107.99718		8.98000	107.97098			0.00	0	194,000,000.00
TN27	On 14/11/2027	Spot Bond	9.05500		100.60936		9.05500	100.58515			0.00	0	8,850,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.62319			0.00	0	300,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.56703			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TORQ2		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.34622			0.00	0	0.00
TORQ3		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.38520			0.00	0	0.00
TORQ4		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.38921			0.00	0	0.00
TORQ5		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.58160			0.00	0	0.00
TORQ6		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.98063			0.00	0	0.00
TPDA01		On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.40200			0.00	0	0.00
TPDA02		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.41829			0.00	0	0.00
TPDA03		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.42803			0.00	0	0.00
TR30		On 31/12/2099	Spot Bond	10.00000	99.97323		10.00000	99.94648			0.00	0	0.00
TR31		On 31/12/2099	Spot Bond	9.75000	99.97390		9.75000	99.94781			0.00	0	0.00
TR32		On 31/12/2099	Spot Bond	100.00000	9.97421		100.00000	9.94850			0.00	0	0.00
TSP125		On 23/08/2013	Spot Bond	100.00000	93.83033		100.00000	93.58974			0.00	0	0.00
TSP137		On 08/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.85691			0.00	0	0.00
TSP138		On 06/02/2014	Spot Bond	0.00000	100.00000		0.00000	97.16574			0.00	0	0.00
TSP139		On 17/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.84165			0.00	0	0.00
TSP140		On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	96.14977			0.00	0	0.00
TSP141		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.65585			0.00	0	0.00
TSP142		On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	96.05603			0.00	0	0.00
TSP143		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.46991			0.00	0	0.00
TSP144		On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	95.83951			0.00	0	0.00
TSP145		On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	95.55078			0.00	0	0.00
TSP146		On 27/12/2013	Spot Bond	0.00000	100.00000		0.00000	97.77279			0.00	0	0.00
TSP147		On 09/01/2014	Spot Bond	0.00000	100.00000		0.00000	97.57005			0.00	0	0.00
TWC013		On 08/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.19630			0.00	0	0.00
TWC014		On 14/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.10877			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TWC015	On 16/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.07959			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.00664			0.00	0	0.00
TWC018	On 31/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.34534			0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.30965			0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.28058			0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.25058			0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.20636			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.28575			0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.24164			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.11293			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.20521			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.78500	114.79405		8.78500	114.76724			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.75650			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.20194			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.46892			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.07000	107.57503		9.07000	107.54910			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	99.59122		100.00000	99.32706			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	98.78181		100.00000	98.53299			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	99.73803		100.00000	99.47347			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.46544			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.49198			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.83152			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.82492			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.82472			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.55158			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.56845			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.90826			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	131.07000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.39500	117.64950		6.39500	117.62938			1,534,800,000.00	240,000	126,820,000.00
WS05	On 01/08/2018	Spot Bond		0.33000	242.32368		0.33000	242.29109			0.00	0	50,000,000.00
WSP1	On 28/05/2015	Spot Bond		6.43500	105.88438		6.43500	105.86616			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.23500	107.33468		7.23500	107.31396			0.00	0	82,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.51000	108.45254		7.51000	108.43082			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		7.86000	107.45784		7.86000	107.43534			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		7.92500	107.70401		7.92500	107.68128			0.00	0	14,000,000.00
Z006	On 31/08/2013	Spot Bond		5.35500	99.53271		5.35500	99.51818			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond		5.41500	98.20792		5.41500	98.19361			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond		5.98500	89.30288		5.98500	89.28857			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond		5.40500	96.49290		5.40500	96.47884			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond		5.41500	95.21105		5.41500	95.19722			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		5.91500	87.85477		5.91500	87.84078			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		5.39500	93.14354		5.39500	93.13007			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		5.98500	89.28857		5.98500	89.27426			897,750,000,000.00	150,000,000	0.00
Z083	On 30/09/2019	Spot Bond		6.90000	65.80676		6.90000	65.79463			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond		100.00000	11.74069		100.00000	11.71841			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond		100.00000	0.04728		100.00000	0.04719			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond		100.00000	11.74069		100.00000	11.71841			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond		100.00000	31.45817		100.00000	31.39849			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond		100.00000	32.18329		100.00000	32.12223			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond		100.00000	30.17097		100.00000	30.11373			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA010	On 22/04/2015	Spot Bond	100.00000		30.17097	100.00000	30.11373				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000		28.60859	100.00000	28.55432				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000		28.60859	100.00000	28.55432				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000		27.07566	100.00000	27.02429				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000		27.07566	100.00000	27.02429				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000		25.47929	100.00000	25.43095				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000		25.47929	100.00000	25.43095				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000		24.02263	100.00000	23.97705				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000		24.02263	100.00000	23.97705				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000		22.60626	100.00000	22.56338				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000		22.60626	100.00000	22.56338				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		21.39495	100.00000	21.35436				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000		20.24855	100.00000	20.21013				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000		15.14289	100.00000	15.11416				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000		14.30430	100.00000	14.27716				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000		13.46092	100.00000	13.43539				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000		13.46092	100.00000	13.43539				0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000		12.73965	100.00000	12.71548				0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000		12.03414	100.00000	12.01131				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		11.32462	100.00000	11.30313				0.00	0	0.00

**Total for j-Bonds :** 853,776,115,869,340.00 | 3,219,167,855 | 09 471 848 725.00

**Grand Total:** 853,800,657,078,915.00 | 3,219,393,225 | 09 473 928 082.00