



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 16/08/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
Derivatives													
\$ / R	On 26/08/2013	Any day expiry	10.01510	10.01510		10.03580	10.03580		12.62	0.00	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.20	Call	1,815.10150	1.81510	1,835.80280	1.83580	1,815.101	29.02	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.20	Put	0.00150	0.00000	0.00280	0.00000	0.002	29.02	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.25	Call	1,765.10170	1.76510	1,785.80330	1.78580	1,765.102	28.40	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.25	Put	0.00170	0.00000	0.00330	0.00000	0.002	28.40	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.30	Call	1,715.10200	1.71510	1,735.80410	1.73580	1,715.102	27.77	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.30	Put	0.00200	0.00000	0.00410	0.00000	0.002	27.77	0	7,500.00	
\$ / R	On 26/08/2013	Any day expiry	9.24	Call	775.26240	0.77526	796.09800	0.79610	775.262	16.96	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.24	Put	0.16240	0.00016	0.29800	0.00030	0.162	16.96	0	2,200.00	
\$ / R	On 26/08/2013	Any day expiry	9.29	Call	725.34150	0.72534	746.19650	0.74620	725.341	16.54	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.29	Put	0.24150	0.00024	0.39650	0.00040	0.241	16.54	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.30	Call	715.36160	0.71536	736.22010	0.73622	715.362	16.46	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.30	Put	0.26160	0.00026	0.42010	0.00042	0.262	16.46	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.31	Call	705.38330	0.70538	726.24540	0.72625	705.383	16.38	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.31	Put	0.28330	0.00028	0.44540	0.00045	0.283	16.38	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.51	Call	506.55440	0.50655	527.32620	0.52733	506.554	14.74	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.51	Put	1.45440	0.00145	1.52620	0.00153	1.454	14.74	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.60	Call	418.57980	0.41858	439.15840	0.43916	418.580	14.35	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.60	Put	3.47980	0.00348	3.35840	0.00336	3.480	14.35	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.70	Call	323.65570	0.32366	344.55340	0.34455	323.656	13.92	0	7,500.00	
\$ / R	On 26/08/2013	Any day expiry	9.70	Put	8.55570	0.00856	8.75340	0.00875	8.556	13.92	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.84	Call	201.36700	0.20137	223.20680	0.22321	201.367	13.31	0	4,400.00	
\$ / R	On 26/08/2013	Any day expiry	9.84	Put	26.26700	0.02627	27.40680	0.02741	26.267	13.31	0	0.00	
\$ / R	On 28/08/2013	Any day expiry			10.01800	10.01800	10.03870	10.03870		13.10	0	0.00	
\$ / R	On 28/08/2013	Any day expiry	9.55	Call	471.55130	0.47155	491.56020	0.49156	471.551	14.54	0	0.00	
\$ / R	On 28/08/2013	Any day expiry	9.55	Put	3.55130	0.00355	2.86020	0.00286	3.551	14.54	0	500.00	
\$ / R	On 28/08/2013	Any day expiry	10.30	Call	24.07380	0.02407	31.68640	0.03169	24.074	15.44	0	500.00	
\$ / R	On 28/08/2013	Any day expiry	10.30	Put	306.07380	0.30607	292.98640	0.29299	306.074	15.44	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future			10.04550	10.04550	10.06640	10.06640		13.74	108,591,855.00	10,810	666,263.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,745.50320	2.74550	2,766.40360	2.76640	2,745.503	26.77	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.00320	0.00000	0.00360	0.00000	0.003	26.77	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,545.60720	1.54561	1,566.52330	1.56652	1,545.607	18.17	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	0.10720	0.00011	0.12330	0.00012	0.107	18.17	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,345.77330	1.34577	1,366.69850	1.36670	1,345.773	17.15	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	0.27330	0.00027	0.29850	0.00030	0.273	17.15	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,295.84560	1.29585	1,316.77280	1.31677	1,295.846	16.89	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	0.34560	0.00035	0.37280	0.00037	0.346	16.89	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,245.93720	1.24594	1,266.86600	1.26687	1,245.937	16.64	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	0.43720	0.00044	0.46600	0.00047	0.437	16.64	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,196.05320	1.19605	1,216.98270	1.21698	1,196.053	16.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	0.55320	0.00055	0.58270	0.00058	0.553	16.38	0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	1,046.62220	1.04662	1,067.54340	1.06754	1,046.622	15.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	1.12220	0.00112	1.14340	0.00114	1.122	15.61	0.00	0	6,202.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	848.57250	0.84857	869.52150	0.86952	848.573	14.73	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	3.07250	0.00307	3.12150	0.00312	3.073	14.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	750.57810	0.75058	771.56830	0.77157	750.578	14.31	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	5.07810	0.00508	5.16830	0.00517	5.078	14.31	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	702.00180	0.70200	723.01710	0.72302	702.002	14.10	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	6.50180	0.00650	6.61710	0.00662	6.502	14.10	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	8.29950	0.00830	8.44190	0.00844	8.300	13.89	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	653.79950	0.65380	674.84190	0.67484	653.799	13.89	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	558.89070	0.55889	579.98130	0.57998	558.891	13.47	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	13.39070	0.01339	13.58130	0.01358	13.391	13.47	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	512.42800	0.51243	533.52990	0.53353	512.428	13.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	16.92800	0.01693	17.12990	0.01713	16.928	13.27	0.00	0	47,100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	433.96490	0.43396	454.72790	0.45473	433.965	13.35	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	28.46490	0.02846	28.32790	0.02833	28.465	13.35	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	425.55250	0.42555	446.26000	0.44626	425.553	13.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	30.05250	0.03005	29.86000	0.02986	30.053	13.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	417.20680	0.41721	437.85610	0.43786	417.207	13.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	31.70680	0.03171	31.45610	0.03146	31.707	13.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	384.52990	0.38453	404.90400	0.40490	384.530	13.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Put	39.02990	0.03903	38.50400	0.03850	39.030	13.41	0.00	0	3,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Call	345.38720	0.34539	365.32210	0.36532	345.387	13.45	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Put	49.88720	0.04989	48.92210	0.04892	49.887	13.45	0.00	0	1,600.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	308.30750	0.30831	327.68940	0.32769	308.308	13.50	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	62.80750	0.06281	61.28940	0.06129	62.808	13.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	273.44950	0.27345	292.16370	0.29216	273.450	13.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	77.94950	0.07795	75.76370	0.07576	77.949	13.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	240.94050	0.24094	258.87420	0.25887	240.940	13.60	0.00	0	2,830.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	95.44050	0.09544	92.47420	0.09247	95.440	13.60	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Call	183.29540	0.18330	199.36270	0.19936	183.295	13.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Put	137.79540	0.13780	132.96270	0.13296	137.795	13.69	0.00	0	22,194.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Call	154.00740	0.15401	168.79550	0.16880	154.007	13.79	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Put	168.50740	0.16851	162.39550	0.16240	168.507	13.79	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Call	138.10890	0.13811	151.99420	0.15199	138.109	14.00	0.00	0	1.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Put	192.60890	0.19261	185.59420	0.18559	192.609	14.00	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Call	130.71980	0.13072	144.15320	0.14415	130.720	14.10	0.00	0	2,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Put	205.21980	0.20522	197.75320	0.19775	205.220	14.10	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.15	Call	120.30450	0.12030	133.06030	0.13306	120.305	14.26	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.15	Put	224.80450	0.22480	216.66030	0.21666	224.805	14.26	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	104.62230	0.10462	116.26750	0.11627	104.622	14.52	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	259.12230	0.25912	249.86750	0.24987	259.122	14.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Call	85.86340	0.08586	96.01820	0.09602	85.863	14.89	0.00	0	15,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Put	310.36340	0.31036	299.61820	0.29962	310.363	14.89	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	78.84980	0.07885	88.39630	0.08840	78.850	15.04	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	333.34980	0.33335	321.99630	0.32200	333.350	15.04	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	74.48740	0.07449	83.63980	0.08364	74.487	15.15	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	348.98740	0.34899	337.23980	0.33724	348.987	15.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Call	59.28790	0.05929	66.96950	0.06697	59.288	15.56	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Put	413.78790	0.41379	400.56950	0.40057	413.788	15.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2013		Foreign Exchange Future	10.50	Call	44.58190	0.04458	50.67190	0.05067	44.582	16.09	0.00	0	5,200.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.50	Put	499.08190	0.49908	484.27190	0.48427	499.082	16.09	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.60	Call	33.92510	0.03393	38.75740	0.03876	33.925	16.66	0.00	0	10,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.60	Put	588.42510	0.58843	572.35740	0.57236	588.425	16.66	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.65	Call	29.81110	0.02981	34.13500	0.03414	29.811	16.97	0.00	0	5,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.65	Put	634.31110	0.63431	617.73500	0.61773	634.311	16.97	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.70	Call	26.25080	0.02625	30.11780	0.03012	26.251	17.29	0.00	0	10,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.70	Put	680.75080	0.68075	663.71780	0.66372	680.751	17.29	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.75	Call	23.16570	0.02317	26.62500	0.02663	23.166	17.60	0.00	0	19,088.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.75	Put	727.66570	0.72767	710.22500	0.71022	727.666	17.60	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.80	Call	20.48940	0.02049	23.58490	0.02358	20.489	17.91	0.00	0	50,958.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.80	Put	774.98940	0.77499	757.18490	0.75718	774.989	17.91	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.00	Call	12.84270	0.01284	14.83890	0.01484	12.843	19.16	0.00	0	45,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.00	Put	967.34270	0.96734	948.43890	0.94844	967.343	19.16	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.30	Call	6.35480	0.00635	7.51080	0.00751	6.355	20.77	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.30	Put	1,260.85480	1.26085	1,241.11080	1.24111	1,260.855	20.77	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.60	Call	3.32650	0.00333	4.03750	0.00404	3.326	22.33	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.60	Put	1,557.82650	1.55783	1,537.63750	1.53764	1,557.826	22.33	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.90	Call	1.86980	0.00187	2.32880	0.00233	1.870	23.89	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.90	Put	1,856.36980	1.85637	1,835.92880	1.83593	1,856.370	23.89	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.25	Call	0.69550	0.00070	0.84230	0.00084	0.695	24.67	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.25	Put	2,205.19550	2.20520	2,184.44230	2.18444	2,205.195	24.67	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.50	Call	0.26820	0.00027	0.30110	0.00030	0.268	24.69	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.50	Put	2,454.76820	2.45477	2,433.90110	2.43390	2,454.768	24.69	0.00	0	0.00
\$ / R	On	23/09/2013		Any day expiry			10.05560	10.05560	10.07650	10.07650		13.93	0.00	0	0.00
\$ / R	On	23/09/2013	9.28	Call	782.53590		0.78254	803.64390	0.80364	782.536	14.13	0.00	0	0.00	
\$ / R	On	23/09/2013	9.28	Put	6.93590		0.00694	7.14390	0.00714	6.936	14.13	0.00	0	1,200.00	
\$ / R	On	23/09/2013	9.29	Call	772.88000		0.77288	793.99520	0.79400	772.880	14.10	0.00	0	0.00	
\$ / R	On	23/09/2013	9.29	Put	7.28000		0.00728	7.49520	0.00750	7.280	14.10	0.00	0	0.00	
\$ / R	On	23/09/2013	9.30	Call	763.23940		0.76324	784.36220	0.78436	763.239	14.07	0.00	0	0.00	
\$ / R	On	23/09/2013	9.30	Put	7.63940		0.00764	7.86220	0.00786	7.639	14.07	0.00	0	0.00	
\$ / R	On	23/09/2013	9.31	Call	753.61500		0.75362	774.74580	0.77475	753.615	14.04	0.00	0	0.00	
\$ / R	On	23/09/2013	9.31	Put	8.01500		0.00802	8.24580	0.00825	8.015	14.04	0.00	0	0.00	
\$ / R	On	23/09/2013	9.88	Call	277.80360		0.27780	295.84990	0.29585	277.804	13.74	0.00	0	2,400.00	
\$ / R	On	23/09/2013	9.88	Put	102.20360		0.10220	99.34990	0.09935	102.204	13.74	0.00	0	0.00	
\$ / R	On	26/09/2013		Any day expiry			10.06000	10.06000	10.08080	10.08080		14.07	0.00	0	0.00
\$ / R	On	26/09/2013	8.20	Call	1,860.14930		1.86015	1,880.96970	1.88097	1,860.149	19.57	0.00	0	0.00	
\$ / R	On	26/09/2013	8.20	Put	0.14930		0.00015	0.16970	0.00017	0.149	19.57	0.00	0	0.00	
\$ / R	On	26/09/2013	8.25	Call	1,810.17580		1.81018	1,830.99960	1.83100	1,810.176	19.28	0.00	0	0.00	
\$ / R	On	26/09/2013	8.25	Put	0.17580		0.00018	0.19960	0.00020	0.176	19.28	0.00	0	0.00	
\$ / R	On	26/09/2013	8.30	Call	1,760.20730		1.76021	1,781.03500	1.78103	1,760.207	19.00	0.00	0	0.00	
\$ / R	On	26/09/2013	8.30	Put	0.20730		0.00021	0.23500	0.00024	0.207	19.00	0.00	0	7,500.00	
\$ / R	On	26/09/2013	9.24	Call	826.96750		0.82697	847.87840	0.84788	826.968	14.27	0.00	0	0.00	
\$ / R	On	26/09/2013	9.24	Put	6.96750		0.00697	7.07840	0.00708	6.968	14.27	0.00	0	0.00	
\$ / R	On	26/09/2013	9.25	Call	817.30320		0.81730	838.21880	0.83822	817.303	14.25	0.00	0	0.00	
\$ / R	On	26/09/2013	9.25	Put	7.30320		0.00730	7.41880	0.00742	7.303	14.25	0.00	0	0.00	
\$ / R	On	26/09/2013	9.26	Call	807.65370		0.80765	828.57370	0.82857	807.654	14.22	0.00	0	0.00	
\$ / R	On	26/09/2013	9.26	Put	7.65370		0.00765	7.77370	0.00777	7.654	14.22	0.00	0	0.00	
\$ / R	On	26/09/2013	9.51	Call	573.16650		0.57317	594.15230	0.59415	573.167	13.57	0.00	0	0.00	
\$ / R	On	26/09/2013	9.51	Put	23.16650		0.02317	23.35230	0.02335	23.167	13.57	0.00	0	0.00	
\$ / R	On	26/09/2013	9.55	Call	537.34090		0.53734	558.29960	0.55830	537.341	13.47	0.00	0	0.00	
\$ / R	On	26/09/2013	9.55	Put	27.34090		0.02734	27.49960	0.02750	27.341	13.47	0.00	0	500.00	
\$ / R	On	26/09/2013	9.60	Call	494.90320		0.49490	514.36550	0.51437	494.903	13.53	0.00	0	0.00	
\$ / R	On	26/09/2013	9.60	Put	34.90320		0.03490	33.56550	0.03357	34.903	13.53	0.00	0	0.00	
\$ / R	On	26/09/2013	9.70	Call	414.64540		0.41465	433.58170	0.43358	414.645	13.65	0.00	0	7,500.00	
\$ / R	On	26/09/2013	9.70	Put	54.64540		0.05465	52.78170	0.05278	54.645	13.65	0.00	0	0.00	
\$ / R	On	26/09/2013	10.44	Call	78.06410		0.07806	85.84350	0.08584	78.064	15.85	0.00	0	500.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 26/09/2013	Any day expiry	10.44	Put	458.06410	0.45806	445.04350	0.44504	458.064	15.85	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry			10.09730	10.09730	10.11820	10.11820		14.52	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	738.14240	0.73814	758.06200	0.75806	738.142	13.85	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	30.84240	0.03084	29.86200	0.02986	30.842	13.85	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	729.22050	0.72922	749.10080	0.74910	729.221	13.84	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	31.92050	0.03192	30.90080	0.03090	31.921	13.84	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	720.33010	0.72033	740.16910	0.74017	720.330	13.82	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	33.03010	0.03303	31.96910	0.03197	33.030	13.82	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	667.68700	0.66769	687.25340	0.68725	667.687	13.75	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	40.38700	0.04039	39.05340	0.03905	40.387	13.75	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	263.18610	0.26319	276.56950	0.27657	263.186	14.47	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	235.88610	0.23589	228.36950	0.22837	235.886	14.47	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry			10.10150	10.10150	10.12240	10.12240		14.59	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	657.68370	0.65768	677.18480	0.67718	657.684	13.79	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	46.18370	0.04618	44.78480	0.04478	46.184	13.79	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	649.15950	0.64916	668.60960	0.66861	649.159	13.78	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	47.65950	0.04766	46.20960	0.04621	47.659	13.78	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	640.67370	0.64067	660.07130	0.66007	640.674	13.77	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	49.17370	0.04917	47.67130	0.04767	49.174	13.77	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	607.12760	0.60713	626.29910	0.62630	607.128	13.72	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	55.62760	0.05563	53.89910	0.05390	55.628	13.72	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	258.13980	0.25814	271.42830	0.27143	258.140	14.59	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	256.63980	0.25664	249.02830	0.24903	256.640	14.59	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry			10.10570	10.10570	10.12670	10.12670		14.53	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,856.72050	1.85672	1,877.70090	1.87770	1,856.720	17.41	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	1.02050	0.00102	1.00090	0.00100	1.020	17.41	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,806.88580	1.80689	1,827.86350	1.82786	1,806.886	17.22	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	1.18580	0.00119	1.16350	0.00116	1.186	17.22	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	715.35340	0.71535	735.24810	0.73525	715.353	13.80	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	39.65340	0.03965	38.54810	0.03855	39.653	13.80	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	706.63810	0.70664	726.48920	0.72649	706.638	13.79	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	40.93810	0.04094	39.78920	0.03979	40.938	13.79	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	697.95600	0.69796	717.76330	0.71776	697.956	13.78	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	42.25600	0.04226	41.06330	0.04106	42.256	13.78	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	572.28630	0.57229	591.26800	0.59127	572.286	13.60	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	66.58630	0.06659	64.56800	0.06457	66.586	13.60	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	498.26710	0.49827	516.41400	0.51641	498.267	13.79	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	92.56710	0.09257	89.71400	0.08971	92.567	13.79	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			10.10720	10.10720	10.12810	10.12810		14.56	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	615.74680	0.61575	634.25360	0.63425	615.747	13.68	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	58.54680	0.05855	56.15360	0.05615	58.547	13.68	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	120.95410	0.12095	128.87760	0.12888	120.954	16.48	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	613.75410	0.61375	600.77760	0.60078	613.754	16.48	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			10.14860	10.14860	10.16950	10.16950		14.86	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,851.79050	1.85179	1,872.69680	1.87270	1,851.790	16.64	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	3.19050	0.00319	3.19680	0.00320	3.191	16.64	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	780.40380	0.78040	800.33150	0.80033	780.404	13.98	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	61.80380	0.06180	60.83150	0.06083	61.804	13.98	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	772.03160	0.77203	791.92220	0.79192	772.032	13.97	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	63.43160	0.06343	62.42220	0.06242	63.432	13.97	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	763.69330	0.76369	783.54730	0.78355	763.693	13.97	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	65.09330	0.06509	64.04730	0.06405	65.093	13.97	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	682.27710	0.68228	701.70210	0.70170	682.277	13.89	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	83.67710	0.08368	82.20210	0.08220	83.677	13.89	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	570.04920	0.57005	588.60290	0.58860	570.049	13.92	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	121.44920	0.12145	119.10290	0.11910	121.449	13.92	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	149.67340	0.14967	158.53470	0.15853	149.673	17.01	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	751.07340	0.75107	739.03470	0.73903	751.073	17.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.17220	10.17220	10.19270	10.19270		14.98	18,615,126.00	1,830	88,997.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,772.87090	2.77287	2,793.37180	2.79337	2,772.871	19.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.67090	0.00067	0.67180	0.00067	0.671	19.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,174.69280	2.17469	2,195.29890	2.19530	2,174.693	17.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	2.49280	0.00249	2.59890	0.00260	2.493	17.56	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,437.01820	1.43702	1,457.69150	1.45769	1,437.018	15.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	14.81820	0.01482	14.99150	0.01499	14.818	15.42	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,293.07210	1.29307	1,313.72070	1.31372	1,293.072	15.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	20.87210	0.02087	21.02070	0.02102	20.872	15.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,266.52690	1.26653	1,287.16650	1.28717	1,266.527	14.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	22.22690	0.02223	22.36650	0.02237	22.227	14.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,219.16280	1.21916	1,239.78230	1.23978	1,219.163	14.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	24.86280	0.02486	24.98230	0.02498	24.863	14.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,198.31860	1.19832	1,218.92670	1.21893	1,198.319	14.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	26.11860	0.02612	26.22670	0.02623	26.119	14.74	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,172.08750	1.17209	1,192.68080	1.19268	1,172.088	14.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	27.78750	0.02779	27.88080	0.02788	27.788	14.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,013.70480	1.01370	1,033.11360	1.03311	1,013.705	14.29	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	41.50480	0.04150	40.41360	0.04041	41.505	14.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	840.83160	0.84083	860.07790	0.86008	840.832	14.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	68.63160	0.06863	67.37790	0.06738	68.632	14.14	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	719.21030	0.71921	738.34060	0.73834	719.210	14.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	97.01030	0.09701	95.64060	0.09564	97.010	14.04	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	680.45120	0.68045	699.53710	0.69954	680.451	14.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	108.25120	0.10825	106.83710	0.10684	108.251	14.00	0.00	0	10,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	615.24270	0.61524	632.14280	0.63214	615.243	14.05	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	133.04270	0.13304	129.44280	0.12944	133.043	14.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	608.50870	0.60851	624.85650	0.62486	608.509	14.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	136.30870	0.13631	132.15650	0.13216	136.309	14.07	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	543.96120	0.54396	559.92140	0.55992	543.961	14.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	171.76120	0.17176	167.22140	0.16722	171.761	14.27	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	513.60080	0.51360	529.37760	0.52938	513.601	14.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	191.40080	0.19140	186.67760	0.18668	191.401	14.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	430.14700	0.43015	445.37720	0.44538	430.147	14.68	0.00	0	200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	257.94700	0.25795	252.67720	0.25268	257.947	14.68	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	380.74340	0.38074	395.60150	0.39560	380.743	14.88	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	308.54340	0.30854	302.90150	0.30290	308.543	14.88	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	311.16260	0.31116	323.60740	0.32361	311.163	15.38	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	408.96260	0.40896	400.90740	0.40091	408.963	15.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	300.47570	0.30048	312.69120	0.31269	300.476	15.48	0.00	0	10,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	428.27570	0.42828	419.99120	0.41999	428.276	15.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	267.49410	0.26749	278.95490	0.27895	267.494	15.81	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	495.29410	0.49529	486.25490	0.48625	495.294	15.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	224.95610	0.22496	235.34710	0.23535	224.956	16.31	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	602.75610	0.60276	592.64710	0.59265	602.756	16.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	212.44010	0.21244	222.49060	0.22249	212.440	16.47	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	640.24010	0.64024	629.79060	0.62979	640.240	16.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	189.94680	0.18995	199.03210	0.19903	189.947	16.82	0.00	0	550.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	717.74680	0.71775	706.33210	0.70633	717.747	16.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	170.42250	0.17042	178.78650	0.17879	170.423	17.18	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	798.22250	0.79822	786.08650	0.78609	798.223	17.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	163.27960	0.16328	171.37120	0.17137	163.280	17.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	831.07960	0.83108	818.67120	0.81867	831.080	17.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	138.07490	0.13807	145.15340	0.14515	138.075	17.91	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	965.87490	0.96587	952.45340	0.95245	965.875	17.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	112.92750	0.11293	118.92610	0.11893	112.928	18.63	0.00	0	100.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,140.72750	1.14073	1,126.22610	1.12623	1,140.728	18.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	97.74960	0.09775	103.04390	0.10304	97.750	19.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,275.54960	1.27555	1,260.34390	1.26034	1,275.550	19.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	85.11400	0.08511	89.79370	0.08979	85.114	19.71	0.00	0	16,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,412.91400	1.41291	1,397.09370	1.39709	1,412.914	19.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	71.43560	0.07144	75.42080	0.07542	71.436	20.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,599.23560	1.59924	1,582.72080	1.58272	1,599.236	20.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	56.03960	0.05604	59.20330	0.05920	56.040	21.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,883.83960	1.88384	1,866.50330	1.86650	1,883.840	21.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	47.03230	0.04703	48.36190	0.04836	47.032	23.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,224.83230	2.22483	2,205.66190	2.20566	2,224.832	23.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	46.07340	0.04607	47.30000	0.04730	46.073	24.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,373.87340	2.37387	2,354.60000	2.35460	2,373.873	24.15	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.18700	10.18700	10.20720	10.20720		15.12	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	741.05870	0.74106	759.35090	0.75935	741.059	14.07	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	104.05870	0.10406	102.15090	0.10215	104.059	14.07	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	710.31110	0.71031	728.39080	0.72839	710.311	14.05	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	113.31110	0.11331	111.19080	0.11119	113.311	14.05	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	702.71790	0.70272	720.74220	0.72074	702.718	14.04	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	115.71790	0.11572	113.54220	0.11354	115.718	14.04	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	695.16280	0.69516	713.13270	0.71313	695.163	14.04	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	118.16280	0.11816	115.93270	0.11593	118.163	14.04	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	180.28450	0.18028	188.26060	0.18826	180.285	17.27	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	833.28450	0.83328	821.06060	0.82106	833.284	17.27	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.24010	10.24010	10.25930	10.25930		15.34	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	472.87120	0.47287	485.67820	0.48568	472.871	15.02	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	352.77120	0.35277	346.37820	0.34638	352.771	15.02	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	326.90550	0.32691	336.51900	0.33652	326.905	16.14	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	596.80550	0.59681	587.21900	0.58722	596.806	16.14	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	323.91660	0.32392	333.45270	0.33345	323.917	16.17	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	603.81660	0.60382	594.15270	0.59415	603.817	16.17	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	320.95840	0.32096	330.42010	0.33042	320.958	16.21	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	610.85840	0.61086	601.12010	0.60112	610.858	16.21	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.28650	10.28650	10.30510	10.30510		15.56	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,262.44200	1.26244	1,280.46080	1.28046	1,262.442	14.77	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	65.94200	0.06594	65.36080	0.06536	65.942	14.77	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,253.45670	1.25346	1,271.45860	1.27146	1,253.457	14.75	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	66.95670	0.06696	66.35860	0.06636	66.957	14.75	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,244.48420	1.24448	1,262.47030	1.26247	1,244.484	14.72	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	67.98420	0.06798	67.37030	0.06737	67.984	14.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.31290	10.31290	10.33140	10.33140		15.59	30,938,700.00	3,000	39,363.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,621.22560	2.62123	2,639.96980	2.63997	2,621.226	18.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	8.32560	0.00833	8.56980	0.00857	8.326	18.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,130.99170	2.13099	2,149.50690	2.14951	2,130.992	16.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	18.09170	0.01809	18.10690	0.01811	18.092	16.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,652.83600	1.65284	1,671.21350	1.67121	1,652.836	15.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	39.93600	0.03994	39.81350	0.03981	39.936	15.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,153.74110	1.15374	1,172.39170	1.17239	1,153.741	14.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	90.84110	0.09084	90.99170	0.09099	90.841	14.37	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	888.83710	0.88884	905.34870	0.90535	888.837	14.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	165.93710	0.16594	163.94870	0.16395	165.937	14.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	881.56550	0.88157	898.08310	0.89808	881.566	14.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	168.66550	0.16867	166.68310	0.16668	168.665	14.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	874.32310	0.87432	890.84930	0.89085	874.323	14.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	171.42310	0.17142	169.44930	0.16945	171.423	14.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	810.59880	0.81060	827.19960	0.82720	810.599	14.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	197.69880	0.19770	195.79960	0.19580	197.699	14.36	0.00	0	6.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	776.34140	0.77634	792.98830	0.79299	776.341	14.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	213.44140	0.21344	211.58830	0.21159	213.441	14.36	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	516.35450	0.51635	527.63370	0.52763	516.354	15.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	453.45450	0.45345	446.23370	0.44623	453.454	15.46	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	476.61750	0.47662	486.82940	0.48683	476.618	15.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	513.71750	0.51372	505.42940	0.50543	513.718	15.73	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	458.27260	0.45827	468.16720	0.46817	458.273	15.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	545.37260	0.54537	536.76720	0.53677	545.373	15.87	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	423.89960	0.42390	433.17560	0.43318	423.900	16.16	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	610.99960	0.61100	601.77560	0.60178	611.000	16.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	392.42870	0.39243	401.11170	0.40111	392.429	16.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	679.52870	0.67953	669.71170	0.66971	679.529	16.44	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	377.71550	0.37772	386.10910	0.38611	377.716	16.58	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	714.81550	0.71482	704.70910	0.70471	714.816	16.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	325.20960	0.32521	332.34810	0.33235	325.210	17.16	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	862.30960	0.86231	850.94810	0.85095	862.310	17.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	292.00450	0.29200	298.35640	0.29836	292.005	17.60	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	979.10450	0.97910	966.95640	0.96696	979.104	17.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	272.25250	0.27225	278.12000	0.27812	272.253	17.90	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,059.35250	1.05935	1,046.72000	1.04672	1,059.353	17.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	263.02670	0.26303	268.66660	0.26867	263.027	18.05	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,100.12670	1.10013	1,087.26660	1.08727	1,100.127	18.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	245.78550	0.24579	250.98490	0.25098	245.785	18.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,182.88550	1.18289	1,169.58490	1.16958	1,182.886	18.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	208.33220	0.20833	212.75490	0.21275	208.332	19.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,395.43220	1.39543	1,381.35490	1.38135	1,395.432	19.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	177.95960	0.17796	181.58230	0.18158	177.960	19.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,615.05960	1.61506	1,600.18230	1.60018	1,615.060	19.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	153.47470	0.15347	156.43160	0.15643	153.475	20.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,840.57470	1.84057	1,825.03160	1.82503	1,840.575	20.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	133.63400	0.13363	136.04230	0.13604	133.634	21.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,070.73400	2.07073	2,054.64230	2.05464	2,070.734	21.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	124.24360	0.12424	123.95260	0.12395	124.244	22.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,311.34360	2.31134	2,292.55260	2.29255	2,311.344	22.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	121.67190	0.12167	121.25240	0.12125	121.672	23.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,508.77190	2.50877	2,489.85240	2.48985	2,508.772	23.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	120.27170	0.12027	119.76460	0.11976	120.272	24.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,657.37170	2.65737	2,638.36460	2.63836	2,657.372	24.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	119.26260	0.11926	118.67440	0.11867	119.263	24.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,806.36260	2.80636	2,787.27440	2.78727	2,806.363	24.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	63.03970	0.06304	65.17730	0.06518	63.040	27.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	4,000.13970	4.00014	3,983.77730	3.98378	4,000.140	27.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	52.12100	0.05212	53.96290	0.05396	52.121	27.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,239.22100	4.23922	4,222.56290	4.22256	4,239.221	27.06	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.31610	10.31610	10.33450	10.33450	10.31610	15.60	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,299.09150	1.29909	1,317.56910	1.31757	1,299.091	14.78	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	72.99150	0.07299	73.06910	0.07307	72.991	14.78	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,290.16710	1.29017	1,308.64870	1.30865	1,290.167	14.75	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	74.06710	0.07407	74.14870	0.07415	74.067	14.75	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,281.25560	1.28126	1,299.74420	1.29974	1,281.256	14.73	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	75.15560	0.07516	75.24420	0.07524	75.156	14.73	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.42250	10.42250	10.44020	10.44020	10.42250	15.91	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	803.83650	0.80384	816.70740	0.81671	803.836	14.77	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	321.33650	0.32134	316.50740	0.31651	321.337	14.77	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	798.50530	0.79851	810.72330	0.81072	798.505	14.80	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	326.00530	0.32601	320.52330	0.32052	326.005	14.80	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	793.20590	0.79321	805.34710	0.80535	793.206	14.82	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	330.70590	0.33071	325.14710	0.32515	330.706	14.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.45230	10.45230	10.46960	10.46960		16.07	0.00	0	9,670.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,045.87980	2.04588	2,063.02320	2.06302	2,045.880	16.02	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	43.57980	0.04358	43.42320	0.04342	43.580	16.02	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,768.82790	1.76883	1,785.70980	1.78571	1,768.828	15.52	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	66.52790	0.06653	66.10980	0.06611	66.528	15.52	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,545.29110	1.54529	1,561.83180	1.56183	1,545.291	15.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	92.99110	0.09299	92.23180	0.09223	92.991	15.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,372.50520	1.37251	1,388.66890	1.38867	1,372.505	14.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	120.20520	0.12021	119.06890	0.11907	120.205	14.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,068.00540	1.06801	1,082.88670	1.08289	1,068.005	14.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	205.70540	0.20571	203.28670	0.20329	205.705	14.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,061.01530	1.06102	1,075.85160	1.07585	1,061.015	14.59	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	208.71530	0.20872	206.25160	0.20625	208.715	14.59	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,054.05410	1.05405	1,068.84490	1.06884	1,054.054	14.60	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	211.75410	0.21175	209.24490	0.20924	211.754	14.60	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	959.66310	0.95966	973.77040	0.97377	959.663	14.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	257.36310	0.25736	254.17040	0.25417	257.363	14.69	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	927.35540	0.92736	941.19970	0.94120	927.355	14.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	275.05540	0.27506	271.59970	0.27160	275.055	14.73	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	491.67520	0.49168	499.84560	0.49985	491.675	16.92	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	839.37520	0.83938	830.24560	0.83025	839.375	16.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	315.29240	0.31529	320.41770	0.32042	315.292	18.92	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,462.99240	1.46299	1,450.81770	1.45082	1,462.992	18.92	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	270.93080	0.27093	275.28540	0.27529	270.931	19.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,718.63080	1.71863	1,705.68540	1.70569	1,718.631	19.65	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	235.11980	0.23512	238.82850	0.23883	235.120	20.37	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,982.81980	1.98282	1,969.22850	1.96923	1,982.820	20.37	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	206.07910	0.20608	209.24560	0.20925	206.079	21.10	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,253.77910	2.25378	2,239.64560	2.23965	2,253.779	21.10	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	193.96040	0.19396	196.66450	0.19666	193.960	22.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,641.66040	2.64166	2,627.06450	2.62706	2,641.660	22.82	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry			9.60000	9.60000	9.60000	9.60000			0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.59	Call	10.00000	0.01000	10.00000	0.01000	10.000		0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.59	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.60	Call	0.00040	0.00000	0.00040	0.00000	0.000		0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.60	Put	0.00040	0.00000	0.00040	0.00000	0.000		0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.61	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.61	Put	10.00000	0.01000	10.00000	0.01000	10.000		0.00	0	0.00
\$ / R	On 24/06/2014	Any day expiry			9.97000	9.97000	9.97000	9.97000			0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.61000	10.61000	10.62500	10.62500		16.48	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,743.89490	2.74389	2,758.26760	2.75827	2,743.895	17.21	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	33.89490	0.03389	33.26760	0.03327	33.895	17.21	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,267.46240	2.26746	2,281.47910	2.28148	2,267.462	16.03	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	57.46240	0.05746	56.47910	0.05648	57.462	16.03	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,816.87280	1.81687	1,830.66440	1.83066	1,816.873	15.38	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	106.87280	0.10687	105.66440	0.10566	106.873	15.38	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,057.16080	1.05716	1,067.92480	1.06792	1,057.161	15.07	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	347.16080	0.34716	342.92480	0.34292	347.161	15.07	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	855.06920	0.85507	863.12600	0.86313	855.069	15.77	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	535.06920	0.53507	528.12600	0.52813	535.069	15.77	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	850.63840	0.85064	858.66820	0.85867	850.638	15.79	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	540.63840	0.54064	533.66820	0.53367	540.638	15.79	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	846.23420	0.84623	854.23710	0.85424	846.234	15.82	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	546.23420	0.54623	539.23710	0.53924	546.234	15.82	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	611.37380	0.61137	618.30840	0.61831	611.374	17.22	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	951.37380	0.95137	943.30840	0.94331	951.374	17.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Call	364.46530	0.36447	368.87790	0.36888	364.465	19.69	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Put	1,854.46530	1.85447	1,843.87790	1.84388	1,854.465	19.69	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Call	300.51520	0.30052	303.99550	0.30400	300.515	20.74	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Put	2,290.51520	2.29052	2,278.99550	2.27900	2,290.515	20.74	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Call	275.35170	0.27535	272.20280	0.27220	275.352	22.73	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Put	2,815.35170	2.81535	2,797.20280	2.79720	2,815.352	22.73	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future			10.76290	10.76290	10.77510	10.77510		16.89	0.00	0	6,400.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Call	2,810.47110	2.81047	2,821.93390	2.82193	2,810.471	16.74	0.00	0	200.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Put	47.57110	0.04757	46.83390	0.04683	47.571	16.74	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Call	2,388.07010	2.38807	2,399.25360	2.39925	2,388.070	15.89	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Put	75.17010	0.07517	74.15360	0.07415	75.170	15.89	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Call	2,341.87010	2.34187	2,353.01720	2.35302	2,341.870	15.79	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Put	78.97010	0.07897	77.91720	0.07792	78.970	15.79	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Call	2,295.83860	2.29584	2,306.95000	2.30695	2,295.839	15.70	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Put	82.93860	0.08294	81.85000	0.08185	82.939	15.70	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Call	1,433.03700	1.43304	1,440.85480	1.44085	1,433.037	15.10	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Put	270.13700	0.27014	265.75480	0.26575	270.137	15.10	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Call	1,178.13760	1.17814	1,185.49690	1.18550	1,178.138	15.44	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Put	415.23760	0.41524	410.39690	0.41040	415.238	15.44	0.00	0	6.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Call	751.58590	0.75159	755.63630	0.75564	751.586	17.35	0.00	0	6.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Put	988.68590	0.98869	980.53630	0.98054	988.686	17.35	0.00	0	0.00
\$ / R	On	14/12/2015		Foreign Exchange Future			11.40050	11.40050	11.40110	11.40110		17.88	0.00	0	0.00
\$ / R	On	14/12/2015		Foreign Exchange Future	9.15	Call	2,474.58850	2.47459	2,468.64670	2.46865	2,474.589	15.38	0.00	0	0.00
\$ / R	On	14/12/2015		Foreign Exchange Future	9.15	Put	224.08850	0.22409	217.54670	0.21755	224.088	15.38	0.00	0	0.00
\$ / R	On	14/12/2015		Foreign Exchange Future	9.20	Call	2,436.14450	2.43614	2,429.95380	2.42995	2,436.145	15.41	0.00	0	0.00
\$ / R	On	14/12/2015		Foreign Exchange Future	9.20	Put	235.64450	0.23564	228.85380	0.22885	235.645	15.41	0.00	0	0.00
\$ / R	On	14/12/2015		Foreign Exchange Future	9.25	Call	2,398.08510	2.39809	2,391.64700	2.39165	2,398.085	15.44	0.00	0	0.00
\$ / R	On	14/12/2015		Foreign Exchange Future	9.25	Put	247.58510	0.24759	240.54700	0.24055	247.585	15.44	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future			10.04550	10.04550	10.06640	10.06640		13.74	180,819.00	18	642.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.89	Call	115,616.79410	1.15617	117,709.71770	1.17710	115,616.794	16.17	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.89	Put	66.79410	0.00067	69.71770	0.00070	66.794	16.17	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.90	Call	114,620.01590	1.14620	116,712.91800	1.16713	114,620.016	16.12	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.90	Put	70.01590	0.00070	72.91800	0.00073	70.016	16.12	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.91	Call	113,623.39780	1.13623	115,716.26240	1.15716	113,623.398	16.07	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.91	Put	73.39780	0.00073	76.26240	0.00076	73.398	16.07	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	9.60	Call	46,825.49220	0.46825	48,920.08890	0.48920	46,825.492	13.31	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	9.60	Put	2,275.49220	0.02275	2,280.08890	0.02280	2,275.492	13.31	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	10.35	Call	6,838.19010	0.06838	7,696.25500	0.07696	6,838.190	15.30	0.00	0	200.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	10.35	Put	37,288.19010	0.37288	36,056.25500	0.36056	37,288.190	15.30	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future			10.17220	10.17220	10.19270	10.19270		14.98	50,861.00	5	20.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.49	Call	76,693.30800	0.76693	78,611.30250	0.78611	76,693.308	14.08	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.49	Put	8,473.30800	0.08473	8,341.30250	0.08341	8,473.308	14.08	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.50	Call	75,889.12460	0.75889	77,806.21590	0.77806	75,889.125	14.07	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.50	Put	8,669.12460	0.08669	8,536.21590	0.08536	8,669.125	14.07	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.51	Call	75,088.28860	0.75088	77,004.62210	0.77005	75,088.289	14.07	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.51	Put	8,868.28860	0.08868	8,734.62210	0.08735	8,868.289	14.07	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Call	31,850.05840	0.31850	33,109.93660	0.33110	31,850.058	15.31	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Put	39,630.05840	0.39630	38,839.93660	0.38840	39,630.058	15.31	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Call	28,349.05350	0.28349	29,532.64640	0.29533	28,349.054	15.64	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Put	46,129.05350	0.46129	45,262.64640	0.45263	46,129.053	15.64	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Call	16,154.97910	0.16155	16,957.36020	0.16957	16,154.979	17.36	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Put	83,934.97910	0.83935	82,687.36020	0.82687	83,934.979	17.36	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future			10.31290	10.31290	10.33140	10.33140		15.59	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Put	60,430.32170	0.60430	59,514.12450	0.59514	60,430.322	16.13	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Call	42,720.32170	0.42720	43,654.12450	0.43654	42,720.322	16.13	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Call	42,389.95810	0.42390	43,317.56000	0.43318	42,389.958	16.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest		
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.50	Put	61,099.95810	0.61100	60,177.56000	0.60178	61,099.958	16.16	0	0.00	
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.51	Call	42,062.80940	0.42063	42,984.23770	0.42984	42,062.809	16.18	0	0.00	
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.51	Put	61,772.80940	0.61773	60,844.23770	0.60844	61,772.809	16.18	0	0.00	
£ / R	On	16/09/2013			Foreign Exchange Future				15.68880	15.68880	15.66300	15.66300		14.05	125,463,333.60	7,997	40,179.00
£ / R	On	16/09/2013	14.74	Call	Foreign Exchange Future		967.34350		0.96734	943.15970	0.94316	967.344	14.27	0	0	0.00	
£ / R	On	16/09/2013	14.74	Put	Foreign Exchange Future		18.54350		0.01854	20.15970	0.02016	18.543	14.27	0	18.543	0.00	
£ / R	On	16/09/2013	14.75	Call	Foreign Exchange Future		957.68010		0.95768	933.52800	0.93353	957.680	14.21	0	0	0.00	
£ / R	On	16/09/2013	14.75	Put	Foreign Exchange Future		18.88010		0.01888	20.52800	0.02053	18.880	14.21	0	0	0.00	
£ / R	On	16/09/2013	14.76	Call	Foreign Exchange Future		948.02380		0.94802	923.90540	0.92391	948.024	14.15	0	0	0.00	
£ / R	On	16/09/2013	14.76	Put	Foreign Exchange Future		19.22380		0.01922	20.90540	0.02091	19.224	14.15	0	0	0.00	
£ / R	On	13/12/2013			Foreign Exchange Future		15.87600		15.87600	15.84890	15.84890		13.86	37,546,740.00	2,365	8,105.00	
£ / R	On	13/12/2013	14.89	Call	Foreign Exchange Future		1,109.04320		1.10904	1,089.53430	1.08953	1,109.043	13.03	0	0	0.00	
£ / R	On	13/12/2013	14.89	Put	Foreign Exchange Future		123.04320		0.12304	130.63430	0.13063	123.043	13.03	0	0	0.00	
£ / R	On	13/12/2013	14.90	Call	Foreign Exchange Future		1,101.35670		1.10136	1,081.93580	1.08194	1,101.357	13.04	0	0	0.00	
£ / R	On	13/12/2013	14.90	Put	Foreign Exchange Future		125.35670		0.12536	133.03580	0.13304	125.357	13.04	0	0	0.00	
£ / R	On	13/12/2013	14.91	Call	Foreign Exchange Future		1,093.69780		1.09370	1,074.36500	1.07436	1,093.698	13.05	0	0	0.00	
£ / R	On	13/12/2013	14.91	Put	Foreign Exchange Future		127.69780		0.12770	135.46500	0.13547	127.698	13.05	0	0	0.00	
£ / R	On	17/03/2014			Foreign Exchange Future		16.08630		16.08630	16.05520	16.05520		14.40	0	0	1,950.00	
£ / R	On	17/03/2014	12.85	Put	Foreign Exchange Future		29.56920		0.02957	29.99070	0.02999	29.569	16.78	0	0	327.00	
£ / R	On	17/03/2014	12.85	Call	Foreign Exchange Future		3,265.86920		3.26587	3,235.19070	3.23519	3,265.869	16.78	0	0	0.00	
£ / R	On	17/03/2014	13.00	Call	Foreign Exchange Future		3,119.86080		3.11986	3,089.64750	3.08965	3,119.861	16.45	0	0	0.00	
£ / R	On	17/03/2014	13.00	Put	Foreign Exchange Future		33.56080		0.03356	34.44750	0.03445	33.561	16.45	0	0	327.00	
£ / R	On	17/03/2014	14.25	Call	Foreign Exchange Future		1,940.87460		1.94087	1,912.15790	1.91216	1,940.875	14.03	0	0	0.00	
£ / R	On	17/03/2014	14.25	Put	Foreign Exchange Future		104.57460		0.10457	106.95790	0.10696	104.575	14.03	0	0	327.00	
£ / R	On	17/03/2014	14.29	Call	Foreign Exchange Future		1,904.68240		1.90468	1,876.04690	1.87605	1,904.682	13.95	0	0	0.00	
£ / R	On	17/03/2014	14.29	Put	Foreign Exchange Future		108.38240		0.10838	110.84690	0.11085	108.382	13.95	0	0	0.00	
£ / R	On	17/03/2014	14.30	Call	Foreign Exchange Future		1,895.65710		1.89566	1,867.03990	1.86704	1,895.657	13.93	0	0	0.00	
£ / R	On	17/03/2014	14.30	Put	Foreign Exchange Future		109.35710		0.10936	111.83990	0.11184	109.357	13.93	0	0	0.00	
£ / R	On	17/03/2014	14.31	Call	Foreign Exchange Future		1,886.63780		1.88664	1,858.04150	1.85804	1,886.638	13.91	0	0	0.00	
£ / R	On	17/03/2014	14.31	Put	Foreign Exchange Future		110.33780		0.11034	112.84150	0.11284	110.338	13.91	0	0	0.00	
£ / R	On	17/03/2014	14.50	Put	Foreign Exchange Future		130.72440		0.13072	136.56820	0.13657	130.724	13.55	0	0	327.00	
£ / R	On	17/03/2014	14.50	Call	Foreign Exchange Future		1,717.02440		1.71702	1,691.76820	1.69177	1,717.024	13.55	0	0	0.00	
£ / R	On	13/06/2014			Foreign Exchange Future		16.29530		16.29530	16.26160	16.26160		14.84	0	0	100.00	
£ / R	On	13/06/2014	16.04	Call	Foreign Exchange Future		986.82770		0.98683	971.71160	0.97171	986.828	14.58	0	0	0.00	
£ / R	On	13/06/2014	16.04	Put	Foreign Exchange Future		731.52770		0.73153	750.11160	0.75011	731.528	14.58	0	0	0.00	
£ / R	On	13/06/2014	16.05	Call	Foreign Exchange Future		982.20610		0.98221	967.16280	0.96716	982.206	14.59	0	0	0.00	
£ / R	On	13/06/2014	16.05	Put	Foreign Exchange Future		736.90610		0.73691	755.56280	0.75556	736.906	14.59	0	0	0.00	
£ / R	On	13/06/2014	16.06	Call	Foreign Exchange Future		977.60430		0.97760	962.63360	0.96263	977.604	14.60	0	0	0.00	
£ / R	On	13/06/2014	16.06	Put	Foreign Exchange Future		742.30430		0.74230	761.03360	0.76103	742.304	14.60	0	0	0.00	
¥ / R	On	16/09/2013			Foreign Exchange Future		0.10294		0.10294	0.10296	0.10296		13.30	0	0	241.00	
¥ / R	On	16/09/2013	0.09	Call	Foreign Exchange Future		1,294.38790		0.01294	1,296.42280	0.01296	1,294.388	17.62	0	0	0.00	
¥ / R	On	16/09/2013	0.09	Put	Foreign Exchange Future		0.68790		0.00001	0.62280	0.00001	0.688	17.62	0	0	0.00	
¥ / R	On	16/09/2013	0.10	Call	Foreign Exchange Future		345.56000		0.00346	349.32860	0.00349	345.560	13.30	0	0	0.00	
¥ / R	On	16/09/2013	0.10	Put	Foreign Exchange Future		51.86000		0.00052	53.52860	0.00054	51.860	13.30	0	0	0.00	
¥ / R	On	16/09/2013	0.11	Call	Foreign Exchange Future		20.52750		0.00021	22.04730	0.00022	20.528	16.69	0	0	0.00	
¥ / R	On	16/09/2013	0.11	Put	Foreign Exchange Future		726.82750		0.00727	726.24730	0.00726	726.828	16.69	0	0	0.00	
¥ / R	On	13/12/2013			Foreign Exchange Future		0.10429		0.10429	0.10431	0.10431		15.67	0	0	14,250.00	
¥ / R	On	13/12/2013	0.09	Call	Foreign Exchange Future		1,447.62320		0.01448	1,450.07270	0.01450	1,447.623	15.75	0	0	0.00	
¥ / R	On	13/12/2013	0.09	Put	Foreign Exchange Future		18.42320		0.00018	19.47270	0.00019	18.423	15.75	0	0	0.00	
¥ / R	On	13/12/2013	0.10	Call	Foreign Exchange Future		618.60780		0.00619	623.48260	0.00623	618.608	15.67	0	0	0.00	
¥ / R	On	13/12/2013	0.10	Put	Foreign Exchange Future		189.40780		0.00189	192.88260	0.00193	189.408	15.67	0	0	0.00	
¥ / R	On	13/12/2013	0.11	Call	Foreign Exchange Future		211.73600		0.00212	217.62770	0.00218	211.736	18.02	0	0	0.00	
¥ / R	On	13/12/2013	0.11	Put	Foreign Exchange Future		782.53600		0.00783	787.02770	0.00787	782.536	18.02	0	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On 16/09/2013	Foreign Exchange Future			13.39530		13.39530		13.33870	13.33870		12.84	83,867,973.30	6,261	72,650.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	2,095.47400		2.09547	2,039.00830	2.03901	2,095.474		18.77	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	0.17400		0.00017	0.30830	0.00031	0.174		18.77	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	1,895.66540		1.89567	1,839.29160	1.83929	1,895.665		18.11	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	0.36540		0.00037	0.59160	0.00059	0.365		18.11	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	1,845.73930		1.84574	1,789.39640	1.78940	1,845.739		17.94	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	0.43930		0.00044	0.69640	0.00070	0.439		17.94	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,407.46700		1.40747	1,351.61950	1.35162	1,407.467		16.47	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	2.16700		0.00217	2.91950	0.00292	2.167		16.47	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	1,397.54560		1.39755	1,341.71590	1.34172	1,397.546		16.44	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	2.24560		0.00225	3.01590	0.00302	2.246		16.44	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	1,387.62700		1.38763	1,331.79870	1.33180	1,387.627		16.40	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	2.32700		0.00233	3.09870	0.00310	2.327		16.40	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	1,347.98240		1.34798	1,292.15220	1.29215	1,347.982		16.27	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	2.68240		0.00268	3.45220	0.00345	2.682		16.27	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	1,298.34720		1.29835	1,242.65500	1.24266	1,298.347		15.99	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	3.04720		0.00305	3.95500	0.00396	3.047		15.99	0.00	0	30,800.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	4.49990		0.00450	5.98790	0.00599	4.500		15.15	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	1,149.79990		1.14980	1,094.68790	1.09469	1,149.800		15.15	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	1,051.18260		1.05118	996.64010	0.99664	1,051.183		14.59	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	5.88260		0.00588	7.94010	0.00794	5.883		14.59	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Call	855.55850		0.85556	802.84460	0.80284	855.559		13.47	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Put	10.25850		0.01026	14.14460	0.01414	10.258		13.47	0.00	0	46,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	29.68180		0.02968	42.42840	0.04243	29.682		12.43	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	574.98180		0.57498	531.12840	0.53113	574.982		12.43	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	78.93030		0.07893	72.42700	0.07243	78.930		14.29	0.00	0	31,212.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	483.63030		0.48363	533.72700	0.53373	483.630		14.29	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Put	1,120.05490		1.12005	1,175.60480	1.17560	1,120.055		16.84	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Call	15.35490		0.01535	14.30480	0.01430	15.355		16.84	0.00	0	7,900.00
€ / R	On 21/11/2013	Any day expiry			12.07570		12.07570	12.07570	12.07570			13.20	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.89	Call	422.41970		0.42242	424.02660	0.42403	422.420		13.03	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.89	Put	236.71970		0.23672	238.32660	0.23833	236.720		13.03	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.90	Call	416.92270		0.41692	418.53620	0.41854	416.923		13.04	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.90	Put	241.22270		0.24122	242.83620	0.24284	241.223		13.04	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.91	Call	411.47880		0.41148	413.09860	0.41310	411.479		13.05	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.91	Put	245.77880		0.24578	247.39860	0.24740	245.779		13.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.56890		13.56890	13.51070	13.51070			14.11	18,318,015.00	1,350	32,531.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,380.00880		2.38001	2,323.65630	2.32366	2,380.009		17.08	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	11.10880		0.01111	12.95630	0.01296	11.109		17.08	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,140.65560		2.14066	2,085.05970	2.08506	2,140.656		16.20	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	14.75560		0.01476	17.35970	0.01736	14.756		16.20	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,091.55580		2.09156	2,036.14850	2.03615	2,091.556		16.02	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	15.65580		0.01566	18.44850	0.01845	15.656		16.02	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,042.51580		2.04252	1,987.31100	1.98731	2,042.516		15.83	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	16.61580		0.01662	19.61100	0.01961	16.616		15.83	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,140.09000		1.14009	1,096.02480	1.09602	1,140.090		13.34	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	71.19000		0.07119	85.32480	0.08532	71.190		13.34	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,055.58870		1.05559	1,013.34520	1.01335	1,055.589		13.30	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	86.68870		0.08669	102.64520	0.10265	86.689		13.30	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	687.19560		0.68720	655.60350	0.65560	687.196		13.53	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	218.29560		0.21830	244.90350	0.24490	218.296		13.53	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.76120		13.76120	13.69910	13.69910			14.69	10,320,900.00	750	7,837.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,400.76980		1.40077	1,354.41150	1.35441	1,400.770		13.64	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	129.56980		0.12957	145.31150	0.14531	129.570		13.64	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	131.47380		0.13147	147.35960	0.14736	131.474		13.64	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,392.67380		1.39267	1,346.45960	1.34646	1,392.674		13.64	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,384.59870		1.38460	1,338.52910	1.33853	1,384.599		13.64	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	133.39870		0.13340		149.42910	0.14943	133.399	13.64	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.95210		13.95210		13.88710	13.88710		15.09	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	829.94530		0.82995		801.52730	0.80153	829.945	14.86	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	667.84530		0.66785		704.42730	0.70443	667.845	14.86	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	825.60970		0.82561		797.31050	0.79731	825.610	14.87	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	673.50970		0.67351		710.21050	0.71021	673.510	14.87	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	821.30160		0.82130		793.11080	0.79311	821.302	14.89	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	679.20160		0.67920		716.01080	0.71601	679.202	14.89	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.38040		14.38040		14.30440	14.30440		14.52	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	652.43180		0.65243		691.16530	0.69117	652.432	14.90	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,342.83180		1.34283		1,305.56530	1.30557	1,342.832	14.90	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,337.85000		1.33785		1,300.75800	1.30076	1,337.850	14.91	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	657.45000		0.65745		696.35800	0.69636	657.450	14.91	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,332.88740		1.33289		1,295.97590	1.29598	1,332.887	14.93	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	662.48740		0.66249		701.57590	0.70158	662.487	14.93	0.00	0	0.00
2025	On 07/11/2013	Bond Future			108.58086		108.58086		108.60076	108.60076			0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	2,409.14000		2.40914		2,389.24000	2.38924	2,409.140		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	2,419.14000		2.41914		2,399.24000	2.39924	2,419.140		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	2,429.14000		2.42914		2,409.24000	2.40924	2,429.140		0.00	0	0.00
2038	On 07/11/2013	Bond Future			104.72621		104.72621		104.74411	104.74411			0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	5,263.79000		5.26379		5,245.89000	5.24589	5,263.790		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Put	5,273.79000		5.27379		5,255.89000	5.25589	5,273.790		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	5,283.79000		5.28379		5,265.89000	5.26589	5,283.790		0.00	0	0.00
2050	On 07/11/2013	Bond Future			106.86313		106.86313		106.88095	106.88095			0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	3,126.87000		3.12687		3,109.05000	3.10905	3,126.870		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	3,136.87000		3.13687		3,119.05000	3.11905	3,136.870		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	3,146.87000		3.14687		3,129.05000	3.12905	3,146.870		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 07/11/2013	Index Future			405.82000		405.82000		406.08200	406.08200			0.00	0	0.00
AL37	On 06/02/2014	Index Future			411.14500		411.14500		411.41100	411.41100			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			476.28100		476.28100		476.86200	476.86200			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			482.53100		482.53100		483.12000	483.12000			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			425.92700		425.92700		425.67600	425.67600			0.00	0	770.00
ALBI	On 06/02/2014	Index Future			431.51600		431.51600		431.26200	431.26200			0.00	0	73.00
AU\$ / R	On 20/08/2013	Any day expiry			9.21450		9.21450		9.10960	9.10960		11.80	0.00	0	0.00
AU\$ / R	On 20/08/2013	Any day expiry	9.05	Call	170.54120		0.17054		87.06830	0.08707	170.541	13.41	0.00	0	0.00
AU\$ / R	On 20/08/2013	Any day expiry	9.05	Put	6.04120		0.00604		27.46830	0.02747	6.041	13.41	0.00	0	0.00
AU\$ / R	On 20/08/2013	Any day expiry	9.06	Call	161.42470		0.16142		80.13450	0.08013	161.425	13.30	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AU\$ / R	On	20/08/2013	Any day expiry	9.06	Put	6.92470	0.00692	30.53450	0.03053	6.925	13.30	0.00	0	4,000.00	
AU\$ / R	On	20/08/2013	Any day expiry	9.07	Call	152.42530	0.15243	73.46940	0.07347	152.425	13.19	0.00	0	0.00	
AU\$ / R	On	20/08/2013	Any day expiry	9.07	Put	7.92530	0.00793	33.86940	0.03387	7.925	13.19	0.00	0	0.00	
AU\$ / R	On	16/09/2013	Foreign Exchange Future			9.23710	9.23710	9.13290	9.13290		11.84	56,761,979.50	6,145	11,440.00	
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.50	Call	740.60400	0.74060	637.69230	0.63769	740.604	14.53	0.00	0	0.00	
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.50	Put	3.50400	0.00350	4.79230	0.00479	3.504	14.53	0.00	0	201.00	
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.80	Put	9.86040	0.00986	20.85290	0.02085	9.860	11.46	0.00	0	201.00	
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.80	Call	446.96040	0.44696	353.75290	0.35375	446.960	11.46	0.00	0	0.00	
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Call	366.42980	0.36643	280.63680	0.28064	366.430	11.54	0.00	0	0.00	
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Put	19.32980	0.01933	37.73680	0.03774	19.330	11.54	0.00	0	0.00	
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.90	Call	357.82270	0.35782	272.99750	0.27300	357.823	11.54	0.00	0	0.00	
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.90	Put	20.72270	0.02072	40.09750	0.04010	20.723	11.54	0.00	0	0.00	
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.91	Call	349.29360	0.34929	265.46380	0.26546	349.294	11.55	0.00	0	0.00	
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.91	Put	22.19360	0.02219	42.56380	0.04256	22.194	11.55	0.00	0	0.00	
AU\$ / R	On	16/09/2013	Foreign Exchange Future	9.30	Call	99.14090	0.09914	64.06350	0.06406	99.141	11.89	0.00	0	201.00	
AU\$ / R	On	16/09/2013	Foreign Exchange Future	9.30	Put	162.04090	0.16204	231.16350	0.23116	162.041	11.89	0.00	0	0.00	
AU\$ / R	On	16/09/2013	Foreign Exchange Future	10.30	Call	2.25800	0.00226	1.57340	0.00157	2.258	16.89	0.00	0	201.00	
AU\$ / R	On	16/09/2013	Foreign Exchange Future	10.30	Put	1,065.15800	1.06516	1,168.67340	1.16867	1,065.158	16.89	0.00	0	0.00	
AU\$ / R	On	13/12/2013	Foreign Exchange Future			9.29670	9.29670	9.19110	9.19110		12.28	12,299,534.10	1,323	10,905.00	
AU\$ / R	On	13/12/2013	Foreign Exchange Future	8.30	Call	1,014.15610	1.01416	909.05400	0.90905	1,014.156	12.92	0.00	0	0.00	
AU\$ / R	On	13/12/2013	Foreign Exchange Future	8.30	Put	17.45610	0.01746	17.95400	0.01795	17.456	12.92	0.00	0	201.00	
AU\$ / R	On	13/12/2013	Foreign Exchange Future	8.60	Call	730.42130	0.73042	643.22820	0.64323	730.421	11.49	0.00	0	0.00	
AU\$ / R	On	13/12/2013	Foreign Exchange Future	8.60	Put	33.72130	0.03372	52.12820	0.05213	33.721	11.49	0.00	0	100.00	
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.30	Call	253.51830	0.25352	206.19710	0.20620	253.518	12.05	0.00	0	201.00	
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.30	Put	256.81830	0.25682	315.09710	0.31510	256.818	12.05	0.00	0	0.00	
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.46	Call	187.67350	0.18767	152.30530	0.15231	187.673	12.23	0.00	0	0.00	
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.46	Put	350.97350	0.35097	421.20530	0.42121	350.973	12.23	0.00	0	0.00	
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.47	Call	184.05450	0.18405	149.38550	0.14939	184.055	12.24	0.00	0	0.00	
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.47	Put	357.35450	0.35735	428.28550	0.42829	357.354	12.24	0.00	0	0.00	
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.48	Call	180.49360	0.18049	146.51500	0.14652	180.494	12.25	0.00	0	0.00	
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.48	Put	363.79360	0.36379	435.41500	0.43541	363.794	12.25	0.00	0	0.00	
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.60	Call	143.18980	0.14319	115.69320	0.11569	143.190	12.45	0.00	0	100.00	
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.60	Put	446.48980	0.44649	524.59320	0.52459	446.490	12.45	0.00	0	0.00	
AU\$ / R	On	13/12/2013	Foreign Exchange Future	10.30	Call	27.82990	0.02783	28.55700	0.02856	27.830	13.01	0.00	0	201.00	
AU\$ / R	On	13/12/2013	Foreign Exchange Future	10.30	Put	1,031.12990	1.03113	1,137.45700	1.13746	1,031.130	13.01	0.00	0	0.00	
AU\$ / R	On	13/12/2013	Foreign Exchange Future	10.60	Call	14.89960	0.01490	19.11900	0.01912	14.900	13.68	0.00	0	100.00	
AU\$ / R	On	13/12/2013	Foreign Exchange Future	10.60	Put	1,318.19960	1.31820	1,428.01900	1.42802	1,318.200	13.68	0.00	0	0.00	
AU\$ / R	On	17/03/2014	Foreign Exchange Future			9.37050	9.37050	9.26210	9.26210		12.09	7,027,875.00	750	3,650.00	
AU\$ / R	On	17/03/2014	Foreign Exchange Future	9.49	Call	296.18790	0.29619	253.61970	0.25362	296.188	12.28	0.00	0	0.00	
AU\$ / R	On	17/03/2014	Foreign Exchange Future	9.49	Put	415.68790	0.41569	481.51970	0.48152	415.688	12.28	0.00	0	0.00	
AU\$ / R	On	17/03/2014	Foreign Exchange Future	9.50	Call	292.31850	0.29232	250.21490	0.25021	292.318	12.29	0.00	0	0.00	
AU\$ / R	On	17/03/2014	Foreign Exchange Future	9.50	Put	421.81850	0.42182	488.11490	0.48811	421.818	12.29	0.00	0	0.00	
AU\$ / R	On	17/03/2014	Foreign Exchange Future	9.51	Put	427.99210	0.42799	494.75300	0.49475	427.992	12.31	0.00	0	0.00	
AU\$ / R	On	17/03/2014	Foreign Exchange Future	9.51	Call	288.49210	0.28849	246.85300	0.24685	288.492	12.31	0.00	0	0.00	
AU\$ / R	On	13/06/2014	Foreign Exchange Future			9.44510	9.44510	9.33430	9.33430		12.26	0.00	0	0.00	
AU\$ / R	On	13/06/2014	Foreign Exchange Future	9.89	Call	259.94120	0.25994	227.26140	0.22726	259.941	12.79	0.00	0	0.00	
AU\$ / R	On	13/06/2014	Foreign Exchange Future	9.89	Put	704.84120	0.70484	782.96140	0.78296	704.841	12.79	0.00	0	0.00	
AU\$ / R	On	13/06/2014	Foreign Exchange Future	9.90	Call	257.09880	0.25710	224.82050	0.22482	257.099	12.80	0.00	0	0.00	
AU\$ / R	On	13/06/2014	Foreign Exchange Future	9.90	Put	711.99880	0.71200	790.52050	0.79052	711.999	12.80	0.00	0	0.00	
AU\$ / R	On	13/06/2014	Foreign Exchange Future	9.91	Call	254.37530	0.25438	222.40860	0.22241	254.375	12.82	0.00	0	0.00	
AU\$ / R	On	13/06/2014	Foreign Exchange Future	9.91	Put	719.27530	0.71928	798.10860	0.79811	719.275	12.82	0.00	0	0.00	
AU\$ / R	On	14/12/2015	Foreign Exchange Future			9.93090	9.93090	9.79490	9.79490		13.64	0.00	0	0.00	
AU\$ / R	On	14/12/2015	Foreign Exchange Future	7.25	Call	2,747.08750	2.74709	2,619.46930	2.61947	2,747.088	14.55	0.00	0	0.00	
AU\$ / R	On	14/12/2015	Foreign Exchange Future	7.25	Put	66.18750	0.06619	74.56930	0.07457	66.188	14.55	0.00	0	0.00	
AU\$ / R	On	14/12/2015	Foreign Exchange Future	7.30	Call	2,701.02680	2.70103	2,573.77290	2.57377	2,701.027	14.50	0.00	0	0.00	
AU\$ / R	On	14/12/2015	Foreign Exchange Future	7.30	Put	70.12680	0.07013	78.87290	0.07887	70.127	14.50	0.00	0	0.00	
AU\$ / R	On	14/12/2015	Foreign Exchange Future	7.35	Put	74.25170	0.07425	83.37330	0.08337	74.252	14.45	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
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,655.15170		2.65515	2,528.27330	2.52827		2,655.152	14.45	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.70110		9.70110	9.72400	9.72400			12.05	0.00	0	75.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	617.49990		0.61750	640.84990	0.64085		617.500	13.07	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	6.39990		0.00640	6.84990	0.00685		6.400	13.07	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	607.81740		0.60782	631.19460	0.63119		607.817	13.01	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	6.71740		0.00672	7.19460	0.00719		6.717	13.01	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	598.15060		0.59815	621.55570	0.62156		598.151	12.95	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	7.05060		0.00705	7.55570	0.00756		7.051	12.95	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.80130		9.80130	9.82370	9.82370			13.83	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	253.48970		0.25349	266.06740	0.26607		253.490	14.15	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	392.18970		0.39219	382.36740	0.38237		392.190	14.15	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	249.86400		0.24986	262.33760	0.26234		249.864	14.17	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	398.56400		0.39856	388.63760	0.38864		398.564	14.17	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	246.28260		0.24628	258.65470	0.25865		246.283	14.19	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	404.98260		0.40498	394.95470	0.39495		404.983	14.19	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			127.71990		127.71990	-140.22790	-140.22790				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			442.98020		442.98020	451.46940	451.46940				0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			511.17120		511.17120	530.11420	530.11420				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			309.31710		309.31710	283.62810	283.62810				0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			121.58990		121.58990	127.82480	127.82480				0.00	0	5,000.00
CF CANDO CAEM	On 16/09/2013	Can-Do Future			106.44550		106.44550	106.44550	106.44550				0.00	0	0.00
CF CANDO CAEN	On 16/09/2013	Can-Do Future			77.78720		77.78720	87.82280	87.82280				0.00	0	2,830.00
CF CANDO CAEO	On 26/08/2013	Can-Do Future			35.71060		35.71060	36.01100	36.01100				0.00	0	5,000.00
CF CANDO CAEP	On 30/08/2013	Can-Do Future			57.69480		57.69480	49.60000	49.60000				620,000.00	12,500	12,500.00
CF CANDO CAER	On 30/08/2013	Can-Do Future			3,735.80740		3,735.80740	29,000.00000	29,000.00000				870,000.00	30	30.00
CF CANDO CAES	On 17/09/2013	Can-Do Future			3,903.77670		3,903.77670	42,000.00000	42,000.00000				840,000.00	20	20.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.85350		10.85350	10.77140	10.77140			13.93	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	1,019.22340		1.01922	938.34290	0.93834		1,019.223	17.62	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	5.72340		0.00572	6.94290	0.00694		5.723	17.62	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	1,009.32280		1.00932	928.45520	0.92846		1,009.323	17.51	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	5.82280		0.00582	7.05520	0.00706		5.823	17.51	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	999.42450		0.99942	918.57040	0.91857		999.424	17.41	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	5.92450		0.00592	7.17040	0.00717		5.925	17.41	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.99940		10.99940	10.91550	10.91550			14.94	0.00	0	50.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	478.06260		0.47806	432.70170	0.43270		478.063	14.66	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	268.66260		0.26866	307.20170	0.30720		268.663	14.66	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	472.66200		0.47266	427.67810	0.42768		472.662	14.68	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	273.26200		0.27326	312.17810	0.31218		273.262	14.68	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	467.30420		0.46730	422.69670	0.42270		467.304	14.69	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	277.90420		0.27790	317.19670	0.31720		277.904	14.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CNH / R	On 16/09/2013	Foreign Exchange Future			1.64220		1.64220		1.64460	1.64460		13.64	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,525.29660		0.15253	1,549.12510	0.15491	1,525.297		15.12	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	3.29660		0.00033	3.12510	0.00031	3.297		15.12	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,426.43140		0.14264	1,450.18620	0.14502	1,426.431		14.83	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	4.43140		0.00044	4.18620	0.00042	4.431		14.83	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,327.99460		0.13280	1,351.80870	0.13518	1,327.995		14.55	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	5.99460		0.00060	5.80870	0.00058	5.995		14.55	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.65450		1.65450	1.65620	1.65620			14.61	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	572.50880		0.05725	586.36600	0.05864	572.509		14.61	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	527.50880		0.05275	524.36600	0.05244	527.509		14.61	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	530.27000		0.05303	543.65530	0.05437	530.270		14.77	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	585.27000		0.05853	581.65530	0.05817	585.270		14.77	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	490.87160		0.04909	503.77640	0.05038	490.872		14.93	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	645.87160		0.06459	641.77640	0.06418	645.872		14.93	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			108.88091		108.88091	108.89938	108.89938				0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	1,109.09000		1.10909	1,090.62000	1.09062	1,109.090			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	1,119.09000		1.11909	1,100.62000	1.10062	1,119.090			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	1,129.09000		1.12909	1,110.62000	1.11062	1,129.090			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.98160		79.91973	10.03461	79.54372				0.00	0	6,292.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	11,844.51000		11.84451	12,220.52000	12.22052	11,844.510			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	11,756.23000		11.75623	12,132.24000	12.13224	11,756.230			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	11,668.08000		11.66808	12,044.09000	12.04409	11,668.080			0.00	0	0.00
ES33	On 06/02/2014	Bond Future			10.11413		80.96849	10.16899	80.58762				0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	4,167.68000		4.16768	4,548.55000	4.54855	4,167.680			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	4,092.15000		4.09215	4,473.02000	4.47302	4,092.150			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	4,016.73000		4.01673	4,397.60000	4.39760	4,016.730			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
GOVI	On 07/11/2013	GOVI			425.68200		425.68200	425.49900	425.49900				0.00	0	102.00
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	203,080.00000		20.30800	204,910.00000	20.49100	203,080.000			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	203,180.00000		20.31800	205,010.00000	20.50100	203,180.000			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	203,280.00000		20.32800	205,110.00000	20.51100	203,280.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI			431.26800		431.26800	431.08200	431.08200				0.00	0	268.00
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GOVI	On 06/02/2014	GOVI	439.99	Put	87,220.00000		8.72200	89,080.00000	8.90800		87,220.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	87,320.00000		8.73200	89,180.00000	8.91800		87,320.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	87,420.00000		8.74200	89,280.00000	8.92800		87,420.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI			437.07500		437.07500	436.88800	436.88800				0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Put	49,150.00000		4.91500	51,020.00000	5.10200		49,150.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Put	49,250.00000		4.92500	51,120.00000	5.11200		49,250.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Put	49,350.00000		4.93500	51,220.00000	5.12200		49,350.000		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 07/11/2013	Index Future			195.16900		195.16900	194.85100	194.85100				0.00	0	1,078.00
IGOV	On 06/02/2014	Index Future			197.75400		197.75400	197.43200	197.43200				0.00	0	166.00
ILBI	On 07/11/2013	Index Future			527.01100		527.01100	528.13900	528.13900				0.00	0	0.00
ILBI	On 06/02/2014	Index Future			534.14000		534.14000	535.28400	535.28400				0.00	0	186.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000			15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773			15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139			15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468			15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581			15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909			15.00	0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.14000		94.86000	5.14000	94.86000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.15000		94.85000	5.15000	94.85000				0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.19000		94.81000	5.19000	94.81000				0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.25000		94.75000	5.24000	94.76000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.37000		94.63000	5.36000	94.64000				0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.45000		94.55000	5.42000	94.58000				0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.55000		94.45000	5.55000	94.45000				0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.75000		94.25000	5.71000	94.29000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.11000		93.89000	6.07000	93.93000				0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.44000		93.56000	6.39000	93.61000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.72000		93.28000	6.68000	93.32000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			7.02000		92.98000	6.95000	93.05000				0.00	0	250.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.28000		92.72000	7.21000	92.79000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			8.13660		8.13660		8.07160	8.07160		9.81	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	548.79150		0.54879		484.78800	0.48479	548.792	11.83	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	2.19150		0.00219		3.18800	0.00319	2.192	11.83	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	538.92340		0.53892		474.98680	0.47499	538.923	11.74	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	2.32340		0.00232		3.38680	0.00339	2.323	11.74	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	529.06380		0.52906		465.19890	0.46520	529.064	11.66	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	2.46380		0.00246		3.59890	0.00360	2.464	11.66	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.19800		8.19800		8.13350	8.13350		10.83	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	232.24640		0.23225		199.90850	0.19991	232.246	10.85	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	174.24640		0.17425		206.40850	0.20641	174.246	10.85	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	226.86760		0.22687		195.07650	0.19508	226.868	10.85	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	178.86760		0.17887		211.57650	0.21158	178.868	10.85	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	221.56540		0.22157		190.97910	0.19098	221.565	10.84	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	183.56540		0.18357		217.47910	0.21748	183.565	10.84	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future			9.75210		9.75210	0.10253	9.75150	9.75150		13.59	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Call	522.28710		0.05223	0.10253	544.02830	0.05440	522.287	13.53	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Put	3,401.28710		0.34013	0.10253	3,429.02830	0.34290	3,401.287	13.53	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Call	500.04250		0.05000	0.10253	521.36480	0.05214	500.043	13.53	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Put	3,479.04250		0.34790	0.10253	3,506.36480	0.35064	3,479.043	13.53	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Call	478.55470		0.04786	0.10253	499.44410	0.04994	478.555	13.52	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Put	3,557.55470		0.35576	0.10253	3,584.44410	0.35844	3,557.555	13.52	0.00	0	0.00
R023	On 07/11/2013	Bond Future			8.09249		99.33618		8.06820	99.49077			0.00	0	11,644.00
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	10,905.95000		10.90595		10,751.36000	10.75136	10,905.950		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	10,833.22000		10.83322		10,678.63000	10.67863	10,833.220		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	10,760.54000		10.76054		10,605.95000	10.60595	10,760.540		0.00	0	0.00
R023	On 06/02/2014	Bond Future			8.20473		100.63977		8.17943	100.79639			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	2,289.44000		2.28944		2,132.82000	2.13282	2,289.440		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	2,225.76000		2.22576		2,069.14000	2.06914	2,225.760		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	2,162.12000		2.16212		2,005.50000	2.00550	2,162.120		0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.30630		114.45397		6.27369	114.51442		3.01	0.00	0	31,050.00
R157	On 07/11/2013	Bond Future	5.59	Call	186.96000		0.18696		202.66000	0.20266	186.960	2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,524.81000		1.52481		1,480.06000	1.48006	1,524.810	2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	190.97000		0.19097		206.90000	0.20690	190.970	2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,510.00000		1.51000		1,465.48000	1.46548	1,510.000	2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	195.04000		0.19504		211.21000	0.21121	195.040	2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,495.25000		1.49525		1,450.97000	1.45097	1,495.250	2.96	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.49330		115.95595		6.45484	116.01724		2.74	0.00	0	100.00
R157	On 06/02/2014	Bond Future	5.64	Call	346.57000		0.34657		365.27000	0.36527	346.570	2.69	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,717.37000		1.71737		1,674.78000	1.67478	1,717.370	2.69	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	351.08000		0.35108		369.94000	0.36994	351.080	2.69	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,705.68000		1.70568		1,663.25000	1.66325	1,705.680	2.69	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	355.62000		0.35562		374.65000	0.37465	355.620	2.69	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,694.03000		1.69403		1,651.77000	1.65177	1,694.030	2.69	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.70554		110.70915		6.65915	110.77135		2.10	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	148.55000		0.14855		158.94000	0.15894	148.550	2.06	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,206.96000		2.20696		2,155.15000	2.15515	2,206.960	2.06	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,195.21000		2.19521		2,143.50000	2.14350	2,195.210	2.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R157	On 08/05/2014	Bond Future	5.20	Call	150.56000		0.15056		161.05000	0.16105	150.560	2.06	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	152.59000		0.15259		163.19000	0.16319	152.590	2.06	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,183.48000		2.18348		2,131.88000	2.13188	2,183.480	2.06	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.99977		112.20870		6.94186	112.27175		2.10	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	790.40000		0.79040		820.75000	0.82075	790.400	2.09	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	1,073.64000		1.07364		1,040.94000	1.04094	1,073.640	2.09	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	795.29000		0.79529		825.76000	0.82576	795.290	2.09	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	1,067.61000		1.06761		1,035.03000	1.03503	1,067.610	2.09	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	800.21000		0.80021		830.80000	0.83080	800.210	2.09	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	1,061.61000		1.06161		1,029.15000	1.02915	1,061.610	2.09	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/11/2013	Bond Future			8.47549		119.95191		8.48699	119.85211		14.94	0.00	0	56,778.00
R186	On 07/11/2013	Bond Future	6.50	Call	55.79000		0.05579		56.23000	0.05623	55.790	14.64	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	19,149.37000		19.14937		19,249.61000	19.24961	19,149.370	14.64	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	114.98000		0.11498		115.37000	0.11537	114.980	14.64	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	16,562.15000		16.56215		16,662.34000	16.66234	16,562.150	14.64	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	1,723.79000		1.72379		1,709.83000	1.70983	1,723.790	14.79	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	5,957.98000		5.95798		6,043.82000	6.04382	5,957.980	14.79	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	5,111.11000		5.11111		5,192.67000	5.19267	5,111.110	14.84	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	2,145.85000		2.14585		2,127.61000	2.12761	2,145.850	14.84	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	2,178.30000		2.17830		2,159.74000	2.15974	2,178.300	14.84	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	5,053.64000		5.05364		5,134.88000	5.13488	5,053.640	14.84	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	2,211.07000		2.21107		2,192.18000	2.19218	2,211.070	14.84	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	4,996.59000		4.99659		5,077.50000	5.07750	4,996.590	14.84	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	4,502.14000		4.50214		4,579.94000	4.57994	4,502.140	14.87	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.25	Call	2,520.76000		2.52076		2,498.76000	2.49876	2,520.760	14.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Call	3,512.86000		3.51286		3,481.22000	3.48122	3,512.860	14.94	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	3,300.32000		3.30032		3,368.48000	3.36848	3,300.320	14.94	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.75	Call	4,705.11000		4.70511		4,662.95000	4.66295	4,705.110	15.06	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,355.77000		2.35577		2,413.41000	2.41341	2,355.770	15.06	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	6,065.76000		6.06576		6,012.96000	6.01296	6,065.760	15.19	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,635.05000		1.63505		1,682.05000	1.68205	1,635.050	15.19	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.58238		116.23669		8.59429	116.13571		15.27	0.00	0	100.00
R186	On 06/02/2014	Bond Future	7.74	Call	2,101.41000		2.10141		2,083.91000	2.08391	2,101.410	15.05	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	9,571.49000		9.57149		9,654.97000	9.65497	9,571.490	15.05	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	2,126.18000		2.12618		2,108.48000	2.10848	2,126.180	15.05	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	9,503.66000		9.50366		9,586.94000	9.58694	9,503.660	15.05	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	2,151.15000		2.15115		2,133.24000	2.13324	2,151.150	15.05	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	9,436.12000		9.43612		9,519.19000	9.51919	9,436.120	15.05	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.69063		117.80240		8.70298	117.70012		14.93	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,497.54000		1.49754		1,485.34000	1.48534	1,497.540	14.67	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	15,918.65000		15.91865		16,008.73000	16.00873	15,918.650	14.67	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,513.44000		1.51344		1,501.11000	1.50111	1,513.440	14.67	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	15,836.81000		15.83681		15,926.76000	15.92676	15,836.810	14.67	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	15,755.21000		15.75521		15,845.03000	15.84503	15,755.210	14.67	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,529.47000		1.52947		1,517.01000	1.51701	1,529.470	14.67	0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.80187		114.10743		8.81470	114.00366		14.93	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,860.89000		4.86089		4,825.60000	4.82560	4,860.890	14.81	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	9,112.39000		9.11239		9,180.87000	9.18087	9,112.390	14.81	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,893.65000		4.89365		4,858.17000	4.85817	4,893.650	14.81	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	9,059.97000		9.05997		9,128.26000	9.12826	9,059.970	14.81	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R186	On 07/08/2014	Bond Future	8.31	Call	4,926.54000		4.92654	4,890.86000	4.89086		4,926.540	14.81	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	9,007.76000		9.00776	9,075.85000	9.07585		9,007.760	14.81	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 07/11/2013	Bond Future			277.51712		277.51712	276.65679	276.65679				0.00	0	2,097.00
R197	On 07/11/2013	Bond Future	279.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Put	2,472.88000		2.47288	3,333.21000	3.33321		2,472.880		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	2,482.88000		2.48288	3,343.21000	3.34321		2,482.880		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	2,492.88000		2.49288	3,353.21000	3.35321		2,492.880		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.49304		106.88356	5.46321	106.91603			1.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	94.41000		0.09441	102.38000	0.10238		94.410		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	863.63000		0.86363	839.13000	0.83913		863.630		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	96.68000		0.09668	104.79000	0.10479		96.680		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	854.90000		0.85490	830.54000	0.83054		854.900		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	98.99000		0.09899	107.23000	0.10723		98.990		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	846.21000		0.84621	821.98000	0.82198		846.210		0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.55282		103.87842	5.51387	103.91136			1.48	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	301.84000		0.30184	316.49000	0.31649		301.840		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	566.86000		0.56686	548.57000	0.54857		566.860		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	305.24000		0.30524	319.99000	0.31999		305.240		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	561.77000		0.56177	543.58000	0.54358		561.770		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	308.66000		0.30866	323.52000	0.32352		308.660		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	556.70000		0.55670	538.62000	0.53862		556.700		0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.60767		105.27763	5.55198	105.31109			0.77	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	84.52000		0.08452	92.51000	0.09251		84.520		0.75	0.00	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	608.08000		0.60808	582.61000	0.58261		608.080		0.75	0.00	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	603.35000		0.60335	577.97000	0.57797		603.350		0.75	0.00	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	85.85000		0.08585	93.93000	0.09393		85.850		0.75	0.00	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	87.19000		0.08719	95.37000	0.09537		87.190		0.75	0.00	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	598.63000		0.59863	573.35000	0.57335		598.630		0.75	0.00	0.00
R201	On 07/08/2014	Bond Future			5.66620		102.29472	5.57197	102.32863			0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	244.29000		0.24429	259.65000	0.25965		244.290		0.76	0.00	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	379.83000		0.37983	361.28000	0.36128		379.830		0.76	0.00	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	245.84000		0.24584	261.26000	0.26126		245.840		0.76	0.00	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	377.77000		0.37777	359.28000	0.35928		377.770		0.76	0.00	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	247.39000		0.24739	262.88000	0.26288		247.390		0.76	0.00	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	375.72000		0.37572	357.30000	0.35730		375.720		0.76	0.00	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R202	On 07/11/2013	Bond Future			204.12360		204.12360	204.15861	204.15861				0.00	0	43,251.00
R202	On 07/11/2013	Bond Future	208.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	208.99	Put	4,866.40000		4.86640	4,831.39000	4.83139		4,866.400		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R202	On 07/11/2013	Bond Future	209.00	Put	4,876.40000		4.87640		4,841.39000	4.84139	4,876.400		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Put	4,886.40000		4.88640		4,851.39000	4.85139	4,886.400		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/11/2013	Bond Future			7.03998		105.31639		7.02535	105.36610		5.67	0.00	0	19,620.00
R203	On 07/11/2013	Bond Future	5.71	Call	61.20000		0.06120		65.74000	0.06574	61.200	5.54	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	4,702.01000		4.70201		4,656.84000	4.65684	4,702.010	5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	132.37000		0.13237		140.53000	0.14053	132.370	5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	3,775.41000		3.77541		3,733.86000	3.73386	3,775.410	5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	135.83000		0.13583		144.15000	0.14415	135.830	5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	3,743.44000		3.74344		3,702.05000	3.70205	3,743.440	5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	139.46000		0.13946		147.95000	0.14795	139.460	5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	3,711.66000		3.71166		3,670.44000	3.67044	3,711.660	5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,086.87000		103.08687		103,136.58000	103.13658	103,086.870	5.85	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	5.85	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.18607		106.69849		7.17024	106.74882		5.23	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	292.51000		0.29251		302.81000	0.30281	292.510	5.12	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	4,315.25000		4.31525		4,275.22000	4.27522	4,315.250	5.12	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	395.22000		0.39522		408.02000	0.40802	395.220	5.12	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,787.26000		3.78726		3,749.73000	3.74973	3,787.260	5.12	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	401.32000		0.40132		414.26000	0.41426	401.320	5.12	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,760.29000		3.76029		3,722.90000	3.72290	3,760.290	5.12	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	407.49000		0.40749		420.57000	0.42057	407.490	5.12	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,733.40000		3.73340		3,696.15000	3.69615	3,733.400	5.12	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.33475		103.97467		7.31751	104.02580		4.78	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	261.31000		0.26131		269.62000	0.26962	261.310	4.66	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	5,127.15000		5.12715		5,084.33000	5.08433	5,127.150	4.66	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	265.12000		0.26512		273.53000	0.27353	265.120	4.66	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	5,099.58000		5.09958		5,056.86000	5.05686	5,099.580	4.66	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	268.97000		0.26897		277.47000	0.27747	268.970	4.66	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	5,072.05000		5.07205		5,029.42000	5.02942	5,072.050	4.66	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,781.91000		1.78191		1,812.11000	1.81211	1,781.910	4.77	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,588.66000		1.58866		1,567.73000	1.56773	1,588.660	4.77	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.50167		105.38296		7.48284	105.43476		4.78	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,701.14000		1.70114		1,727.97000	1.72797	1,701.140	4.76	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	2,285.40000		2.28540		2,260.43000	2.26043	2,285.400	4.76	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,713.88000		1.71388		1,740.82000	1.74082	1,713.880	4.76	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	2,270.44000		2.27044		2,245.58000	2.24558	2,270.440	4.76	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,726.67000		1.72667		1,753.73000	1.75373	1,726.670	4.76	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	2,255.55000		2.25555		2,230.81000	2.23081	2,255.550	4.76	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 07/11/2013	Bond Future			7.27611		106.17763		7.25629	106.26254		7.58	0.00	0	29,092.00
R204	On 07/11/2013	Bond Future	6.29	Call	248.52000		0.24852		265.05000	0.26505	248.520	7.43	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	4,578.86000		4.57886		4,510.48000	4.51048	4,578.860	7.43	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	254.46000		0.25446		271.27000	0.27127	254.460	7.43	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	4,539.78000		4.53978		4,471.68000	4.47168	4,539.780	7.43	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	260.51000		0.26051		277.61000	0.27761	260.510	7.43	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	4,500.83000		4.50083		4,433.02000	4.43302	4,500.830	7.43	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,009.23000		1.00923		1,051.12000	1.05112	1,009.230	7.54	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	2,199.84000		2.19984		2,156.82000	2.15682	2,199.840	7.54	0.00	0	1,270.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R204	On 06/02/2014	Bond Future			7.39956		103.54105		7.37848	103.62710		7.36	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	633.47000		0.63347		656.98000	0.65698	633.470	7.23	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,855.40000		4.85540		4,792.86000	4.79286	4,855.400	7.23	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	642.71000		0.64271		666.45000	0.66645	642.710	7.23	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,821.79000		4.82179		4,759.48000	4.75948	4,821.790	7.23	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	652.05000		0.65205		676.03000	0.67603	652.050	7.24	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,788.30000		4.78830		4,726.23000	4.72623	4,788.300	7.24	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.52901		104.93568		7.50650	105.02299		6.99	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	577.13000		0.57713		595.97000	0.59597	577.130	6.85	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,555.32000		6.55532		6,486.85000	6.48685	6,555.320	6.85	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	583.98000		0.58398		602.98000	0.60298	583.980	6.85	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,520.62000		6.52062		6,452.31000	6.45231	6,520.620	6.85	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	590.89000		0.59089		610.05000	0.61005	590.890	6.85	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,485.99000		6.48599		6,417.84000	6.41784	6,485.990	6.85	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.66958		102.32603		7.64551	102.41453		6.99	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,421.37000		2.42137		2,466.78000	2.46678	2,421.370	6.98	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	3,269.32000		3.26932		3,226.23000	3.22623	3,269.320	6.98	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,438.50000		2.43850		2,484.09000	2.48409	2,438.500	6.98	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	3,249.34000		3.24934		3,206.43000	3.20643	3,249.340	6.98	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,455.69000		2.45569		2,501.48000	2.50148	2,455.690	6.98	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	3,229.43000		3.22943		3,186.72000	3.18672	3,229.430	6.98	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R206	On 07/11/2013	Bond Future			5.74229		102.71578		5.71139	102.72129		0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	12.03000		0.01203		12.93000	0.01293	12.030	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	271.65000		0.27165		267.04000	0.26704	271.650	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	12.24000		0.01224		13.15000	0.01315	12.240	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	270.06000		0.27006		265.46000	0.26546	270.060	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	12.45000		0.01245		13.37000	0.01337	12.450	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	268.48000		0.26848		263.89000	0.26389	268.480	0.44	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.60803		100.61062		7.59358	100.68008		9.56	0.00	0	27,380.00
R207	On 07/11/2013	Bond Future	6.69	Call	394.82000		0.39482		413.54000	0.41354	394.820	9.39	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	4,929.54000		4.92954		4,878.80000	4.87880	4,929.540	9.39	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	403.10000		0.40310		422.08000	0.42208	403.100	9.39	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	4,887.06000		4.88706		4,836.58000	4.83658	4,887.060	9.39	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	411.50000		0.41150		430.76000	0.43076	411.500	9.39	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	4,844.74000		4.84474		4,794.54000	4.79454	4,844.740	9.39	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.72836		98.29182		7.71313	98.36221		9.31	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	742.36000		0.74236		762.97000	0.76297	742.360	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,932.27000		5.93227		5,882.49000	5.88249	5,932.270	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	752.17000		0.75217		772.97000	0.77297	752.170	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,892.88000		5.89288		5,843.29000	5.84329	5,892.880	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	762.07000		0.76207		783.06000	0.78306	762.070	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,853.62000		5.85362		5,804.22000	5.80422	5,853.620	9.13	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.85591		99.61577		7.83980	99.68724		9.28	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	717.44000		0.71744		734.06000	0.73406	717.440	9.12	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	8,459.80000		8.45980		8,404.95000	8.40495	8,459.800	9.12	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	725.18000		0.72518		741.92000	0.74192	725.180	9.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R207	On 08/05/2014	Bond Future	6.20	Put	8,418.88000		8.41888	8,364.15000	8.36415		8,418.880	9.12	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	732.97000		0.73297	749.85000	0.74985		732.970	9.12	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	8,378.03000		8.37803	8,323.44000	8.32344		8,378.030	9.12	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.99267		97.32490	7.97563	97.39732			9.28	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,950.93000		2.95093	2,989.34000	2.98934		2,950.930	9.23	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	4,247.11000		4.24711	4,213.10000	4.21310		4,247.110	9.23	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,970.05000		2.97005	3,008.60000	3.00860		2,970.050	9.23	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	4,223.07000		4.22307	4,189.20000	4.18920		4,223.070	9.23	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,989.25000		2.98925	3,027.94000	3.02794		2,989.250	9.23	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	4,199.13000		4.19913	4,165.40000	4.16540		4,199.130	9.23	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.76813		95.14661	7.74851	95.25155			10.66	0.00	0	14,428.00
R208	On 07/11/2013	Bond Future	6.79	Call	327.62000		0.32762	348.93000	0.34893		327.620	10.45	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	5,739.02000		5.73902	5,655.39000	5.65539		5,739.020	10.45	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	335.22000		0.33522	356.90000	0.35690		335.220	10.45	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	5,689.39000		5.68939	5,606.13000	5.60613		5,689.390	10.45	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	342.96000		0.34296	365.00000	0.36500		342.960	10.45	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	5,639.95000		5.63995	5,557.05000	5.55705		5,639.950	10.45	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,296.96000		1.29696	1,349.77000	1.34977		1,296.960	10.61	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,743.62000		2.74362	2,691.49000	2.69149		2,743.620	10.61	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.88009		96.39520	7.85955	96.50156			10.24	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	702.75000		0.70275	729.20000	0.72920		702.750	10.03	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	6,837.44000		6.83744	6,757.53000	6.75753		6,837.440	10.03	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	712.72000		0.71272	739.44000	0.73944		712.720	10.03	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	6,791.50000		6.79150	6,711.86000	6.71186		6,791.500	10.03	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	723.17000		0.72317	750.17000	0.75017		723.170	10.03	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	6,746.08000		6.74608	6,666.72000	6.66672		6,746.080	10.03	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.99314		94.29710	7.97161	94.40497			9.86	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	547.65000		0.54765	566.58000	0.56658		547.650	9.67	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	9,572.20000		9.57220	9,483.26000	9.48326		9,572.200	9.67	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	554.69000		0.55469	573.80000	0.57380		554.690	9.67	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	9,523.23000		9.52323	9,434.47000	9.43447		9,523.230	9.67	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	9,474.35000		9.47435	9,385.78000	9.38578		9,474.350	9.67	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	561.80000		0.56180	581.10000	0.58110		561.800	9.67	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.11223		95.57431	8.08965	95.68363			9.86	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,994.25000		2.99425	3,049.12000	3.04912		2,994.250	9.83	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	4,569.34000		4.56934	4,514.89000	4.51489		4,569.340	9.83	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	3,015.49000		3.01549	3,070.59000	3.07059		3,015.490	9.83	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	4,541.21000		4.54121	4,486.99000	4.48699		4,541.210	9.83	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	3,036.82000		3.03682	3,092.15000	3.09215		3,036.820	9.83	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	4,513.21000		4.51321	4,459.22000	4.45922		4,513.210	9.83	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 07/11/2013	Bond Future			9.35110		71.85105	9.40364	71.47740			22.47	0.00	0	18,862.00

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	8.65	Call	1,182.68000		1.18268	1,100.01000	1.10001	1,182.680	22.23	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	8.65	Put	6,481.68000		6.48168	6,772.66000	6.77266	6,481.680	22.23	0.00	0	4,700.00	
R209	On 07/11/2013	Bond Future	8.79	Call	1,472.75000		1.47275	1,373.95000	1.37395	1,472.750	22.29	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	8.79	Put	5,665.25000		5.66525	5,940.10000	5.94010	5,665.250	22.29	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	8.80	Call	1,495.12000		1.49512	1,395.12000	1.39512	1,495.120	22.29	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	8.80	Put	5,609.54000		5.60954	5,883.19000	5.88319	5,609.540	22.29	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	8.81	Call	1,517.73000		1.51773	1,416.52000	1.41652	1,517.730	22.29	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	8.81	Put	5,554.19000		5.55419	5,826.63000	5.82663	5,554.190	22.29	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	9.25	Call	2,735.20000		2.73520	2,576.30000	2.57630	2,735.200	22.47	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	9.25	Put	3,463.05000		3.46305	3,677.80000	3.67780	3,463.050	22.47	0.00	0	1,000.00	
R209	On 07/11/2013	Bond Future	9.40	Call	3,251.84000		3.25184	3,072.30000	3.07230	3,251.840	22.56	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	9.40	Put	2,903.97000		2.90397	3,098.08000	3.09808	2,903.970	22.56	0.00	0	5,000.00	
R209	On 07/11/2013	Bond Future	9.50	Put	2,570.91000		2.57091	2,751.35000	2.75135	2,570.910	22.62	0.00	0	980.00	
R209	On 07/11/2013	Bond Future	9.50	Call	3,621.81000		3.62181	3,428.60000	3.42860	3,621.810	22.62	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	9.70	Call	4,418.96000		4.41896	4,199.13000	4.19913	4,418.960	22.75	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	9.70	Put	1,994.94000		1.99494	2,148.76000	2.14876	1,994.940	22.75	0.00	0	1,520.00	
R209	On 06/02/2014	Bond Future			9.45254		72.79397	9.50671	72.41544		21.91	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.54	Call	1,884.66000		1.88466	1,785.07000	1.78507	1,884.660	21.55	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.54	Put	8,776.65000		8.77665	9,055.59000	9.05559	8,776.650	21.55	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.55	Call	1,905.53000		1.90553	1,805.07000	1.80507	1,905.530	21.56	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.55	Put	8,716.39000		8.71639	8,994.46000	8.99446	8,716.390	21.56	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.56	Call	1,926.54000		1.92654	1,825.22000	1.82522	1,926.540	21.56	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.56	Put	8,656.41000		8.65641	8,933.62000	8.93362	8,656.410	21.56	0.00	0	0.00	
R209	On 08/05/2014	Bond Future			9.55339		70.62964	9.60925	70.24600		21.87	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.84	Put	14,850.02000		14.85002	15,167.76000	15.16776	14,850.020	21.51	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.84	Call	1,267.60000		1.26760	1,201.70000	1.20170	1,267.600	21.51	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.85	Call	1,280.95000		1.28095	1,214.47000	1.21447	1,280.950	21.51	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.85	Put	14,772.71000		14.77271	15,089.87000	15.08987	14,772.710	21.51	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.86	Call	1,294.40000		1.29440	1,227.34000	1.22734	1,294.400	21.51	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.86	Put	14,695.64000		14.69564	15,012.22000	15.01222	14,695.640	21.51	0.00	0	0.00	
R209	On 07/08/2014	Bond Future			9.65602		71.58628	9.71363	71.19744		21.87	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.04	Call	4,344.80000		4.34480	4,186.95000	4.18695	4,344.800	21.70	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.04	Put	8,727.79000		8.72779	8,958.78000	8.95878	8,727.790	21.70	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.05	Call	4,372.10000		4.37210	4,213.56000	4.21356	4,372.100	21.71	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.05	Put	8,680.51000		8.68051	8,910.81000	8.91081	8,680.510	21.71	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.06	Call	4,399.49000		4.39949	4,240.25000	4.24025	4,399.490	21.71	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.06	Put	8,633.44000		8.63344	8,863.04000	8.86304	8,633.440	21.71	0.00	0	0.00	
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00	
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	
R210	On 07/11/2013	Bond Future			154.60539		154.60539	154.06734	154.06734			0.00	0	1,237.00	
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R210	On 07/11/2013	Bond Future	159.99	Put	5,384.61000		5.38461	5,922.66000	5.92266	5,384.610		0.00	0	0.00	
R210	On 07/11/2013	Bond Future	160.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R210	On 07/11/2013	Bond Future	160.00	Put	5,394.61000		5.39461	5,932.66000	5.93266	5,394.610		0.00	0	0.00	
R210	On 07/11/2013	Bond Future	160.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
R210	On 07/11/2013	Bond Future	160.01	Put	5,404.61000		5.40461	5,942.66000	5.94266	5,404.610		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	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R211	On 07/11/2013	Bond Future			129.48738	129.48738	129.51775	129.51775			0.00	0	522.00
R211	On 07/11/2013	Bond Future	129.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Put	502.62000	0.50262	472.25000	0.47225	502.620		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put	512.62000	0.51262	482.25000	0.48225	512.620		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Put	522.62000	0.52262	492.25000	0.49225	522.620		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 07/11/2013	Bond Future			130.80737	130.80737	130.43717	130.43717			0.00	0	21,791.00
R212	On 07/11/2013	Bond Future	132.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put	2,182.63000	2.18263	2,552.83000	2.55283	2,182.630		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put	2,192.63000	2.19263	2,562.83000	2.56283	2,192.630		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	2,202.63000	2.20263	2,572.83000	2.57283	2,202.630		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 07/11/2013	Bond Future			9.16096	82.81329	9.17291	82.72493		19.56	43,062,910.80	520	11,566.00
R213	On 07/11/2013	Bond Future	8.59	Call	1,417.79000	1.41779	1,407.09000	1.40709	1,417.790	19.41	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	5,809.16000	5.80916	5,886.82000	5.88682	5,809.160	19.41	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	1,440.26000	1.44026	1,429.33000	1.42933	1,440.260	19.41	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	5,751.77000	5.75177	5,829.20000	5.82920	5,751.770	19.41	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	1,462.96000	1.46296	1,451.81000	1.45181	1,462.960	19.41	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	5,694.73000	5.69473	5,771.94000	5.77194	5,694.730	19.41	0.00	0	0.00
R213	On 06/02/2014	Bond Future			9.27025	83.90001	9.28259	83.81050		19.94	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	1,868.90000	1.86890	1,854.63000	1.85463	1,868.900	19.60	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	9,469.64000	9.46964	9,544.88000	9.54488	9,469.640	19.60	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	1,889.56000	1.88956	1,875.14000	1.87514	1,889.560	19.61	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	9,407.62000	9.40762	9,482.71000	9.48271	9,407.620	19.61	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	1,910.38000	1.91038	1,895.79000	1.89579	1,910.380	19.61	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	9,345.87000	9.34587	9,420.79000	9.42079	9,345.870	19.61	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.37487	81.49183	9.38759	81.40122		19.62	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,307.62000	1.30762	1,297.25000	1.29725	1,307.620	19.31	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	15,207.96000	15.20796	15,288.20000	15.28820	15,207.960	19.31	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,321.08000	1.32108	1,310.60000	1.31060	1,321.080	19.31	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	15,131.72000	15.13172	15,211.85000	15.21185	15,131.720	19.31	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,334.63000	1.33463	1,324.04000	1.32404	1,334.630	19.31	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	15,055.69000	15.05569	15,135.71000	15.13571	15,055.690	19.31	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.48322	82.59560	9.49635	82.50379		19.62	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	4,407.52000	4.40752	4,377.41000	4.37741	4,407.520	19.42	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	9,101.35000	9.10135	9,163.05000	9.16305	9,101.350	19.42	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	4,435.18000	4.43518	4,404.91000	4.40491	4,435.180	19.42	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	9,053.00000	9.05300	9,114.54000	9.11454	9,053.000	19.42	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,462.93000	4.46293	4,432.51000	4.43251	4,462.930	19.42	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	9,004.83000	9.00483	9,066.22000	9.06622	9,004.830	19.42	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 07/11/2013	Bond Future			9.52294	72.05333	9.58119	71.63278		23.06	0.00	0	577.00
R214	On 07/11/2013	Bond Future	7.79	Call	146.78000	0.14678	132.17000	0.13217	146.780	22.63	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	14,885.69000	14.88569	15,291.63000	15.29163	14,885.690	22.63	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	150.56000	0.15056	135.60000	0.13560	150.560	22.63	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	14,790.32000	14.79032	15,195.91000	15.19591	14,790.320	22.63	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R214	On 07/11/2013	Bond Future	7.81	Call	154.42000	0.15442	139.10000	0.13910	154.420	22.63	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	14,695.23000	14.69523	15,100.46000	15.10046	14,695.230	22.63	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.62863	72.99886	9.68878	72.57282		23.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	2,804.81000	2.80481	2,660.12000	2.66012	2,804.810	23.31	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	7,614.52000	7.61452	7,895.87000	7.89587	7,614.520	23.31	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	2,830.86000	2.83086	2,685.17000	2.68517	2,830.860	23.31	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	7,561.01000	7.56101	7,841.36000	7.84136	7,561.010	23.31	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	2,857.05000	2.85705	2,710.35000	2.71035	2,857.050	23.31	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	7,507.79000	7.50779	7,787.13000	7.78713	7,507.790	23.31	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.56508	93.56428	9.62862	92.97732			0.00	0	780.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	18,956.88000	18.95688	19,543.84000	19.54384	18,956.880		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	18,827.55000	18.82755	19,414.51000	19.41451	18,827.550		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	18,698.48000	18.69848	19,285.44000	19.28544	18,698.480		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.67341	94.79219	9.73915	94.19744			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	5,604.54000	5.60454	6,199.29000	6.19929	5,604.540		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	5,503.27000	5.50327	6,098.02000	6.09802	5,503.270		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	5,402.19000	5.40219	5,996.94000	5.99694	5,402.190		0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future			19,605.05000	19,605.05000	19,582.40000	19,582.40000			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	275.41750	0.02754	279.13460	0.02791	275.418	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	197.41750	0.01974	201.13460	0.02011	197.418	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	225.90790	0.02259	229.69300	0.02297	225.908	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	247.90790	0.02479	251.69300	0.02517	247.908	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	184.05120	0.01841	187.81620	0.01878	184.051	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	306.05120	0.03061	309.81620	0.03098	306.051	13.73	0.00	0	0.00

Total for Derivatives : **555,376,622.30** **55,674** **2 124 311.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.82607			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.84000	107.37440	6.84000	107.35478			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	101.02452			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.34000	107.90214	8.34000	107.87820			0.00	0	46,310,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	99.87515			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	99.98117			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AB012		On 21/11/2022	Spot Bond	8.00000	48.40422	8.00000	48.39390			0.00	0	0.00
AB013		On 21/11/2018	Spot Bond	9.20500	98.32797	9.20500	98.30393			0.00	0	0.00
AB06		On 27/03/2015	Spot Bond	7.19000	104.57707	7.19000	104.55700			8,628,000,000.00	1,200,000	5,804,000.00
AB07		On 07/03/2014	Spot Bond	6.57000	105.16502	6.57000	105.14654			0.00	0	10,100,000.00
AB08		On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.29810			0.00	0	0.00
AB09		On 03/05/2017	Spot Bond	8.60500	108.26126	8.60500	108.23648			0.00	0	5,000,000.00
ABCL1		On 22/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.98872			0.00	0	0.00
ABCP12		On 20/09/2014	Spot Bond	0.64000	137.26741	0.64000	137.27796			0.00	0	0.00
ABCP13		On 07/12/2023	Spot Bond	2.37000	129.56818	2.37000	259.20040			0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.89210			0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.47826			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.70384			0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.14117			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.19275			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	101.22699			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	7.45000	110.84683	7.45000	110.82480			0.00	0	3,700,000.00
ABL10B		On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	103.40395			0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	7.17000	106.16488	7.17000	106.14457			0.00	0	1,352,000.00
ABL11B		On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.97898			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.04853			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.84223			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.82729			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.90006			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.09912			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.29960			0.00	0	0.00
ABL8A		On 19/09/2013	Spot Bond	6.27000	105.97209	6.27000	105.95397			0.00	0	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
ABL8B	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.56037			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond		100.00000	67.15328		100.00000	100.00000			70,300,000,000,000.00	703,000,000	400,000,000.00
ABLC10	On 19/02/2014	Spot Bond		100.00000	66.72761		100.00000	100.00000			20,000,000,000,000.00	200,000,000	100,000,000.00
ABLI02	On 08/05/2014	Spot Bond		5.09000	131.28288		5.09000	131.27731			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		3.04000	125.70945		3.04000	125.71099			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		2.59000	117.09933		2.59000	117.10213			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.24000	98.73135		4.24000	98.72939			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		5.90000	102.97301		5.90000	99.63684			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		10.90500	112.75625		10.90500	112.72372			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.12855			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.25471			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.32348			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.47240			0.00	1,000,000	500,000.00
ABLS11	On 29/06/2019	Spot Bond		3.89000	110.26730		3.89000	110.26609			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	30.68213		100.00000	30.60779			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.11000	161.90894		2.11000	161.91492			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	152.59087		2.76000	152.59382			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.14000	163.68499		2.14000	163.69090			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.31000	161.63492		2.31000	161.64001			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.90125	71.33887		7.90125	71.31577			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.90125	71.33887		7.90125	71.31577			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond		84.61000	17.14195		84.61000	17.11319			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	89.31000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.14440			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	90.63000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond		100.00000	46.25468		100.00000	46.16692			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	89.39000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	89.99000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	85.56000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	85.32000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.79371			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.63682			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	84.68000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.71000	104.00335		6.71000	103.98460			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	108.71000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	86.94000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	88.59000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	87.54000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.93502			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.98000	118.17498		6.98000	118.15296			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.67209			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	83.78000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	84.43000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.84000	91.95583		2.84000	97.56620			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.96000	96.76946		2.96000	141.05512			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.91000	108.93636		2.91000	184.52915			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	83.63000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.58000	87.28548		9.58000	92.36650			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	102.03000			0.00	0	0.00
ABN70		On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	90.82000			0.00	0	0.00
ABN71		On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.70000			0.00	0	0.00
ABN72		On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	104.72742			0.00	0	0.00
ABN73		On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	88.23000			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	9.85000	105.92103		9.85000	106.46198			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	9.79500	106.66969		9.79500	106.88064			0.00	0	0.00
ABN80		On 31/03/2021	Spot Bond	8.82500	90.37410		8.82500	91.27808			0.00	0	0.00
ABN81		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.60000			0.00	0	0.00
ABN82		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	103.06000			0.00	0	0.00
ABN83		On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85		On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86		On 01/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABS10		On 17/03/2018	Spot Bond	8.20500	110.48435		8.20500	110.46020			4,923,000,000.00	600,000	402,000.00
ABS5		On 01/05/2015	Spot Bond	6.79000	104.89018		6.79000	104.87115			0.00	0	7,498,000.00
ABS6		On 01/06/2020	Spot Bond	8.82500	98.65473		8.82500	98.63145			3,530,000,000.00	400,000	301,000.00
ABS7		On 11/09/2026	Spot Bond	10.05000	94.90607		10.05000	94.88079			0.00	0	0.00
ABS9		On 17/03/2016	Spot Bond	7.44000	108.43229		7.44000	108.41077			0.00	0	30,000,000.00
ABS11		On 11/06/2014	Spot Bond	4.00000	125.16644		4.00000	125.16468			0.00	0	0.00
ABS11		On 11/06/2014	Spot Bond	1.34000	127.81021		1.34000	127.81758			0.00	0	0.00
ABS12		On 07/12/2023	Spot Bond	2.18000	131.59129		2.18000	263.24896			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABSI3	On 31/01/2017	Spot Bond		0.58000	122.95403		0.58000	125.70623			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.05000	121.66292		2.05000	124.11156			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	33.29368		100.00000	33.21302			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.81834			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.81834			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.14000	110.06581		11.14000	110.03340			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.99998			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	1.67501		100.00000	1.67096			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.99998			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.99994			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.10694			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	9.98387		100.00000	9.95968			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.09696			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.99999			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	58.30240		11.00000	58.28573			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	9.98387		100.00000	9.95968			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.96287			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.98384			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	101.22987			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.29115			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.42885			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.22974			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.27124			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.28949			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.44089			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.44089			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.44357			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.19656			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.44357			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.43820			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	84.10202			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.17324			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.15514			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.06635			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.15514			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.24640			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.28768			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.30426			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.27108			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.07205			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.19658			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.28000	104.99606		9.28000	105.07056			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.09705			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.40000	101.17646		7.40000	101.15661			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.37501			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.50902			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.25486			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	100.42067			0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	4.98429		100.00000	4.97325			0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	6.72917		100.00000	6.71435			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	77.39344			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	153.02079			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	153.08920			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.22970			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.01707			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.01707			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.42067			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.89489			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.18816			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.17820			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.34006			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.52213			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.33880			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.02060			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.19971			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.28945			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.71909			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.06409			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.23470			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	101.03386			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.01557			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.20831			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.20205			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.07543			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.04717			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.10204			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.20499			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.14684			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.08042			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.09871			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.26353		10.23000	104.23526			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.11682			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.08873			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.52871			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	110.94602			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.03337			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.28000	103.93689		9.28000	103.91113			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.19994			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.07868		1.75000	108.20511			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.09705			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.10019			0.00	2,000,000	1,000,000.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.17880			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.22007			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.13751			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.11603			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.21182			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.17055			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.26132			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.17880			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.22833			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.74796			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.21182			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.17080			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.24124			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.26281			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.00055			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.01053			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.08858			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.11352			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.26789			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.25803			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.35203			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.18706			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.33884			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.34379			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.35203			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	88.84337			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.28607			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.28607			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	111.83864			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	112.63041			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.10447			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.09290			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.45135			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.99994			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.77598			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.35108			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.38696			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	100.00000	1.02044		100.00000	100.00000			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.19054			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.40928			0.00	0	0.00
ADCP02		On 10/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.05138			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	5.53771		100.00000	5.52429			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.98224			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.98019			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.97882			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.60625			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.67323			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.76240			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.58336			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.84000	99.18689		7.84000	99.16523			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.76955			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.90553			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.50000	104.04568		8.50000	104.02215			3,400,000,000.00	400,000	686,000.00
AIR02		On 30/04/2023	Spot Bond	9.49000	117.25499		9.49000	117.22529			0.00	0	133,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AIR02U	On 05/10/2014	Spot Bond	100.00000		43.90181	100.00000	43.79546				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.09000		113.52095	7.09000	113.49945				0.00	0	8,359,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		41.90356	100.00000	41.80204				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		15.02005	100.00000	14.98681				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.21000		146.38643	3.21000	146.38749				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.59000		100.46332	4.59000	126.49025				0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.63536				0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.13645				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.18682				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.19085				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.99128				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.75000		108.03836	8.75000	108.01309				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.60338				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.50146				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		91.43878	100.00000	91.21576				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.33355				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	7.16500		113.17448	7.16500	113.15270				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.04195				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.18424				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.63500		103.68380	6.63500	103.66505				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.94227				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.15000		105.01413	7.15000	104.99397				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.65500		108.18091	8.65500	108.15586				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.27568				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.93387		105.38838	10.93387	103.78845				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA04	On 30/09/2015	Spot Bond		10.85232	102.78174		10.85232	102.22247			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.89575	102.64023		10.89575	102.14398			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.35683			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.93919	102.37877		10.93919	102.03328			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.98041	101.01100		11.98041	100.92725			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.39072			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.39072			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.39079			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.18387	101.14581		11.18387	101.27001			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.09165	103.88549		11.09165	102.08440			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.85232	102.78174		10.85232	102.22247			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.07672	102.63445		11.07672	102.20020			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.28849	95.10095		10.28849	101.55163			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.31619			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.30292			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.30292			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.22913			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00407			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.55694	101.33734		10.55694	101.34529			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.43000	100.56349		11.43000	100.47769			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	94.85636			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		10.22500	66.04497		10.22500	97.73672			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	83.01384			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.93633			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.18745			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA30	On 31/12/2015	Spot Bond		12.22500	77.57483		12.22500	101.27951			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.28280			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.15000	62.87063		11.15000	97.84845			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.24254			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.27609			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.27609			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	95.75920			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.22645			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.92632			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.93387	105.66559		13.93387	104.15681			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.26344	102.38826		15.26344	102.33513			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.17394	102.15179		14.17394	102.02770			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.71048			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.71048			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.71048			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.77703			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	9.72847		100.00000	9.71001			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	21.20237		100.00000	21.15101			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	19.29654		100.00000	19.24980			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.91145		100.00000	11.88259			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.91145		100.00000	11.88259			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.40150		100.00000	14.36662			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.47866		100.00000	12.44843			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	67.45627		100.00000	67.32829			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.53419			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.39092			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.42478			0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond		100.00000	95.80052		100.00000	95.54974			2,400,000,000,000.00	24,000,000	6,000,000.00
BCP73U	On 24/10/2013	Spot Bond		100.00000	85.08159		100.00000	84.88372			0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond		100.00000	80.93126		100.00000	80.75221			500,000,000,000.00	5,000,000	5,000,000.00
BD0202	On 31/12/2018	Spot Bond		2.08000	104.64979		2.08000	168.23624			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.41000	92.98465		8.41000	133.88246			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.41000	94.29474		8.41000	134.22348			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.79500	97.25280		8.79500	97.22994			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.26926			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.01821			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.34154			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.44878			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.12922			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond		100.00000	52.84012		100.00000	52.71211			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		7.90000	99.87249		7.90000	99.85146			0.00	0	3,120,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.57322			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.52964			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.54142			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.58067			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.61989			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.72935			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	9.26071		100.00000	9.23828			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.36725			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.38708			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.39558			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.39841			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.43238			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.47759			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	5.79888	100.00000	100.00000	5.78483			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	5.79888	100.00000	100.00000	5.78483			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.08984			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.18436			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.21013			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.25500	105.44681		8.25500	105.42365			0.00	0	845,000.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.28743			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.42469			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	4.13929	100.00000	100.00000	4.12926			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	4.13929	100.00000	100.00000	4.12926			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.39500	103.88666		6.39500	103.86889			0.00	0	600,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.47297			0.00	0	10,000,000.00
BIDC31	On 04/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.78610			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.10130			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	97.49694			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.98443			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond		100.00000	6.32500	100.00000	100.00000	7.88710			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	99.98229			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.98438			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.98347			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.98183			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.97498			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	99.96403			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.19667			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	11.32883		100.00000	11.30139			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.97000	110.71384		6.97000	110.69324			2,788,000,000.00	400,000	701,000.00
CBL08	On 02/11/2016	Spot Bond		9.30500	117.22131		9.30500	117.19235			0.00	0	200,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.61818			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.17798			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.00500	106.60227		9.00500	106.57675			0.00	0	7,101,000.00
CBL12	On 06/09/2018	Spot Bond		11.06000	106.14053		11.06000	106.10949			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.49965			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.31000	101.56884		11.31000	101.53848			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.29408			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.19500	103.17159		9.19500	103.14638			0.00	0	456,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	99.92394			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.75000	97.02643		11.75000	96.99583			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.34162			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.76754			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.25498			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.15000	94.55588		10.15000	94.53045			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.24000	116.22798		10.24000	116.19627			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		10.09000	112.08622		10.09000	112.05608			0.00	0	73,000.00
CCT03	On 15/03/2025	Spot Bond		9.49000	116.38332		9.49000	116.35400			0.00	0	22,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.02936			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CGR11	On 28/03/2016	Spot Bond		11.55500	105.83904		11.55500	105.80674			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.13435			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.42847			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.04117			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.19628			0.00	0	5,000,000.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.72458			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	101.80727			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.99994			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.99994			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.11358			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.05541			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.99993			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.96315			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.96493			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.17174			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond		10.70000	106.15145		10.70000	106.12061			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond		8.28000	104.35979		8.28000	104.33628			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.52886			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.69119			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.69119			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.12551			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond		100.00000	23.55442		100.00000	23.49735			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN163	On 20/09/2015	Spot Bond	100.00000		23.36322	100.00000	23.30663				0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000		60.20432	100.00000	60.05847				0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000		60.20432	100.00000	60.05847				0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000		60.20432	100.00000	60.05847				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		60.20432	100.00000	60.05847				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		60.20432	100.00000	60.05847				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		60.20432	100.00000	60.05847				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.22977				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		60.20432	100.00000	60.05847				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000		60.63818	100.00000	60.49129				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	102.66709				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.57910				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		101.37623	10.11000	101.34907				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.57910				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.79841				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000		100.00000	0.00000	107.86038				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		99.98486	2.76000	111.75510				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000	0.00000	106.06081				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		108.65722	3.14000	111.58312				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		99.78055	8.25000	103.87368				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	101.57910				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.57910				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		118.28902	3.10000	112.92265				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN199	On 13/09/2016	Spot Bond	2.40000	117.93221		2.40000	112.58413			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.78350			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.67948			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.68365			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.69317			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.04000	104.22986		8.04000	104.20742			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.72833			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.71748			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.55244			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.56107			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.09000	104.40878		8.09000	104.38615			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.09000	104.40878		8.09000	104.38615			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	107.43311			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	109.34840			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.14000	103.24641		8.14000	103.22391			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.26298			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.40568			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.60366			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.60366			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	68.85725		100.17539	68.69018			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.70771			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.10830			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.28222			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.89654			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.88887			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN242		On 24/02/2019	Spot Bond	9.35000	99.92430	9.35000	99.89907			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	99.92430	9.35000	99.89907			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.89647			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.89615			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	93.05587			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.82139			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.17855			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.82507			0.00	0	270,000.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.97982			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.97982			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.97982			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.97982			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.97982			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.00677			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.05152			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.05152			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.05152			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.05152			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.05152			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.05899			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.08000	106.32294	9.08000	106.29729			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.48890			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.01722			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.05590			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.05590			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.38218			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.45387			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.82715			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.70250			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.16228			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.15402			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.17170			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.96528			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.87257			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.87239			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.16838			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	105.12646			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.41857			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.07910			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.95905			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.12099			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.31081			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.31081			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.31081			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.31081			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.15314			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.81522			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.22346			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.22346			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.20852			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.09930			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.20852			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.92940			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.35759			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.09934			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.09934			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.09473			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000		7.11561		100.00000	7.09837			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	114.50255			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.91979			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	114.73832			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	114.02247			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	114.51826			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	114.98679			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.12675			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.86000	94.11977		10.86000	94.93221			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.38000	93.53602		11.38000	96.60993			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.04090			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.37181			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.12358			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.52520			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.43007			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	101.34275		8.80500	102.65716			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.18706			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.53097			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	108.22305			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.24812			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.27287			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	101.36851			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.87064			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.65636			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.65636			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.65636			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.40648			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.01367			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.52699			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.54215			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond		100.00000	24.04033		100.00000	23.98741			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond		100.00000	24.04033		100.00000	23.98741			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	36.42333		7.01000	37.03657			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	139.04328			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	0.00076		100.00000	0.00076			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond		100.00000	0.00076		100.00000	0.00076			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond		8.79500	97.25280		8.79500	125.09415			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.41000	30.54985		8.41000	133.88246			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.41000	30.93753		8.41000	134.22348			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	84.85580			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	84.72632				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.84094				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.84094				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.27955				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.18660				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.20492				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.21182				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.52520				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.08959				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.59000		113.89043	8.59000	110.48651				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.65500		103.19990	8.65500	103.17601				0.00	0	7,113,000.00
COJ05	On 05/06/2023	Spot Bond	10.06000		115.69635	10.06000	115.66533				0.00	0	388,000.00
COJ06	On 09/12/2015	Spot Bond	8.04000		107.85590	8.04000	107.83267				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.65000		110.38763	9.65000	110.35937				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.17000		97.05616	10.17000	97.02986				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.14000		97.16858	11.14000	97.13979				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.14000		89.91291	11.14000	89.88628				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.84126				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000	0.00000	99.85563				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.44239				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.34121				0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.00454				0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.41195				0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.51000		92.54013	12.51000	91.18218				0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.37577	100.00000	10.34338				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.36406			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.93000		98.11554		7.93000	99.18848			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.31945			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.42393			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.10759			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.26826			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.33320			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.20310			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	7.04000		104.94903		7.04000	99.90365			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.84000		123.30658		6.84000	123.28392			0.00	0	10,000,000.00
DV22	On 07/02/2020	Spot Bond	8.24000		106.32270		8.24000	106.29937			11,536,000,000.00	1,400,000	37,723,000.00
DV23	On 27/02/2023	Spot Bond	8.82000		112.32519		8.82000	107.30675			1,764,000,000.00	200,000	87,360,000.00
E170	On 01/08/2020	Spot Bond	7.91000		130.15944		7.91000	130.13200			0.00	0	18,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	106.60812			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.97333			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.13948			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	102.24987			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	103.95886			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.00010		105.99981		0.00010	130.62581			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.36000		111.24232		2.39000	110.84106			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	2.44000		97.82485		2.44000	97.82760			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.53000		98.08139		2.53000	96.84698			0.00	0	120,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.55000		105.71273		9.55000	105.68593			0.00	0	101,000.00
EMM02	On 11/03/2021	Spot Bond	9.40000		111.76424		9.40000	111.73635			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.19000		102.04684		10.19000	102.01929			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EMM04	On 16/05/2028	Spot Bond		10.87500	89.88859		10.87500	94.48899			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.01687			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.20857			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.33010			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	60.82179		100.00000	60.67445			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	80.00000		100.00000	63.84496			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond		100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond		100.00000	96.89713		100.00000	96.64739			0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond		100.00000	83.32666		100.00000	83.14191			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	128.05294		3.00000	128.05464			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.00000	104.91033		11.00000	104.87980			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	106.53922			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.56284			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.88646			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.67000	84.70292		9.67000	99.40293			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.01998			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.01818			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.01855			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.02039			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.02052			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.01666			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.01727			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.01602			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.01708			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.01788			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		100.00000	0.00400		100.00000	100.00000			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		100.00000	0.00400		100.00000	100.00000			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		6.48000	106.05543		6.48000	102.16870			0.00	0	2,000,000.00
ES18	On 20/04/2018	Spot Bond		7.46000	110.03313		7.46000	110.01112			0.00	0	190,254,000.00
ES23	On 25/01/2023	Spot Bond		8.38000	111.13620		8.38000	111.11141			0.00	0	21,616,000.00
ES26	On 02/04/2026	Spot Bond		8.99500	94.47495		8.99500	94.45224			61,669,720,000.00	6,856,000	39,011,000.00
ES33	On 15/09/2033	Spot Bond		9.86500	82.72748		9.91500	82.34434			39,242,970,000.00	3,978,000	896,198,000.00
ES42	On 25/04/2042	Spot Bond		10.20500	85.05640		10.20500	86.94727			0.00	0	1,345,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.89391			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.62444			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.01953			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.74378			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.02555			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	10.72285		100.00000	10.69688			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	10.43494		100.00000	10.40965			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.09043			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.09450			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.10263			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.11075			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		7.09000	105.81103		7.09000	105.79099			14,180,000,000.00	2,000,000	9,400,000.00
FRB05	On 21/12/2018	Spot Bond		9.15000	98.69998		9.15000	98.67585			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.13812			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.13805			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.51357			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	102.78011			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.95000		106.12303		10.95000	106.09212			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.70792			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000		85.64860		100.00000	85.46812			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.15000		122.35527		2.15000	123.18054			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.21000		131.26933		2.21000	262.60466			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.94000		96.99972		2.94000	141.39084			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.80000		110.71532		2.80000	187.54310			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.25000		117.62394		7.25000	117.60118			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000		35.33517		100.00000	35.25740			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000		35.33517		100.00000	35.25740			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.09400		56.75911		8.09400	56.04104			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50100		36.22909		9.50100	35.32268			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000		35.00721		9.73000	34.07188			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000		91.35837		100.00000	91.13335			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	102.06830			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.82826			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	102.05083			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.27154			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.83338			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.83338			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.99380			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.83643			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.44558			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.65284			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.22983			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.36595			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.58253			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.02002		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.02002		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.62712			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.35203			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.66472			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.80428			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.28113			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	108.84775			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.99934			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.32730			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.01609		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.57595			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.88957			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.42123			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.52002			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.79279			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.65979			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.87317			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.99115			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.78787			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.73042			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.54470			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.51508			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.91579			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.89121			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.82397			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.91907			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.61870			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.35571		100.09221	12.32576			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.19036			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.01244			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.43866			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.62775			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.84781			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.54987			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.33266			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.34929			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.21816			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.25308			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.68937			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.78449			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.15058			0.00	20,000,000	10,000,000.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.78449			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.13816			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.22833			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.73481		13.22500	51.71652			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.14907			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.75743			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.75743			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.15072			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.76065			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.21017			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.79500		85.71012		3.79500	88.67360			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	101.26958			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.26958			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	99.97909			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.04090			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.43852			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.99297			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.68290			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.37938			0.00	0	200,000,000.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.27870			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.62363			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.33758			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.32936			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.56641			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.58134			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.12193			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.44740			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.39000		118.44581		3.39000	112.27114			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.35588			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.37081			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.37000		108.49833		3.37000	112.43813			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.92000		99.01383		0.92000	118.68938			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.39000		105.55430		3.39000	112.27114			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.90000		104.86579		1.90000	120.34577			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.97000		107.08254		1.97000	123.69082			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.50796			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000		23.51054		100.00000	23.45359			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.10340			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.82768			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000		111.68160		4.73000	111.67786			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.86195			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.16333			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.34596			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.80144			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.59137			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.52839			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	101.26987			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.69056			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.26825			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.86132			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	103.73853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC99		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.82699			0.00	0	0.00
FRD01U		On 22/12/2018	Spot Bond	100.00000	9.11734		100.00000	9.09526			0.00	0	0.00
FRI15		On 14/03/2015	Spot Bond	4.04000	139.79999		4.04000	139.79797			0.00	0	0.00
FRJ13		On 01/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.41218			0.00	0	0.00
FRJ14		On 20/07/2014	Spot Bond	0.00000	100.00000		0.00000	102.19720			0.00	0	0.00
FRJ15		On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.65916			0.00	0	0.00
FRJ16		On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	103.20289			0.00	0	0.00
FRJ17		On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	103.13324			0.00	0	6,000,000.00
FRJ18		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.99665			0.00	0	6,000,000.00
FRJ19		On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.96797			0.00	0	0.00
FRS36		On 07/12/2023	Spot Bond	2.72000	125.93902		2.72000	251.93792			0.00	0	0.00
FRS37		On 07/12/2023	Spot Bond	2.22000	131.16222		2.22000	262.39031			0.00	0	0.00
FRS43		On 07/12/2023	Spot Bond	2.94000	123.72087		2.94000	247.49908			0.00	0	0.00
FRS46		On 31/01/2022	Spot Bond	2.52000	101.89545		2.52000	119.80400			0.00	0	0.00
FRS49		On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.41762			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond	2.05000	120.31199		2.05000	120.31665			0.00	0	0.00
FRS56		On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.63801			0.00	0	0.00
FRS59		On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.82163			0.00	0	0.00
FRS62		On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	100.28561			0.00	0	0.00
FRS63		On 22/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.05858			0.00	0	0.00
FRS64		On 26/01/2042	Spot Bond	2.99000	88.65976		2.99000	88.66096			0.00	0	0.00
FRS68		On 09/11/2024	Spot Bond	100.00000	0.78072		100.00000	0.77882			0.00	0	0.00
FRS69		On 31/05/2017	Spot Bond	104.97509	15.01740		104.97509	14.97940			0.00	0	0.00
FRS72		On 09/11/2024	Spot Bond	0.00000	100.00000		0.00000	100.14514			0.00	0	0.00
FRS73		On 12/06/2017	Spot Bond	101.07593	19.44255		101.07593	19.39500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS74	On 14/06/2017	Spot Bond	100.44759		10.84999		100.44759	10.82361			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.08840			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		17.71732		100.76967	17.67410			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.33706			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.38708			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.63000		97.67810		2.63000	97.68033			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.97613			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.02860			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.70330			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.51000		95.06817		2.51000	100.86933			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.13034			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.54000		94.78039		2.54000	100.56390			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.78139			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.03904			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.42000		129.01632		2.42000	327.07292			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.95796			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.84196			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.23591			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.22155			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.21012			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.92500		106.52884		5.92500	106.51194			0.00	0	1,200,000.00
FRX15	On 14/03/2015	Spot Bond	6.29000		107.40981		6.29000	107.39173			0.00	0	1,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.19000		105.64317		7.19000	105.62289			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.75500		106.22023		7.75500	106.19827			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRX18	On 14/04/2018	Spot Bond		7.97000	113.34758		7.97000	113.32338			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.60000	104.27259		8.60000	104.24874			0.00	0	847,000.00
FRX23	On 28/02/2023	Spot Bond		9.66000	87.97957		9.66000	91.91239			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.77000	108.70242		9.77000	108.67410			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.54500	91.73086		10.54500	91.70482			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.91000	77.04948		10.91000	77.02712			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond		0.00000	100.00000		0.00000	0.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.23392			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.77994			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.00500	104.86165		9.00500	104.83642			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT26	On 30/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.30838			0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.60813			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.60853			0.00	0	0.00
GRA307	On 15/11/2013	Spot Bond		100.00000	80.93126		100.00000	80.75221			0.00	0	271,580,000.00
GRB92	On 28/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.99502			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.24229			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.16944			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.95087			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.86697			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.66855			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.86864			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.44323			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.45367			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.47385			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRH1A4	On 25/10/2017	Spot Bond	100.00000		3.37850	100.00000	3.37102				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.49886				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.53356				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	101.30520				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.03702				0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.65613				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000	0.00000	102.38175				0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.08081				0.00	0	500,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.27469				0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.86198				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.12054				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.59193				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.24191				0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000	0.00000	100.32514				0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.39575				0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.26384				0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B5	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.60075				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.62728		102.49896	7.62728	99.57889				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.63107			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.98039		102.51956		7.98039	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.67003			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.43114		102.55114		8.43114	108.65492			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.71760			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.65389			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.74885			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.77797			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.05000		109.45570		8.05000	109.43223			6,440,000,000.00	800,000	30,496,000.00
HWAY23	On 07/12/2023	Spot Bond	1.99000		133.65266		1.99000	267.37413			1,990,000,000.00	1,000,000	76,500,000.00
HWAY24	On 07/12/2024	Spot Bond	1.97000		136.71470		1.97000	267.81288			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.88500		94.94436		9.88500	94.91947			3,954,000,000.00	400,000	13,594,000.00
HWAY35	On 31/07/2035	Spot Bond	9.88000		94.90849		9.88000	94.88363			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.90000		107.30644		1.90000	107.31103			992,729,100,000.00	522,489,000	895,803,000.00
I2038	On 31/01/2038	Spot Bond	2.39000		103.49705		2.39000	103.50012			5,943,930,000.00	2,487,000	450,695,000.00
I2046	On 31/03/2046	Spot Bond	2.43000		102.15662		2.43000	102.54856			0.00	0	88,000,000.00
I2050	On 31/12/2050	Spot Bond	2.53000		105.60892		2.53000	105.61166			1,888,164,300,000.00	746,310,000	369,267,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	91.30000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.14000		109.20664		7.14000	109.18582			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.61848			0.00	0	16,900,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL14		On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.48101			0.00	0	0.00
IBL18		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.20598			0.00	0	0.00
IBL19		On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.53813			0.00	0	0.00
IBL20		On 15/03/2014	Spot Bond	6.92500	104.77128		6.92500	104.75190			0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	7.64000	108.38511		7.64000	108.36304			0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	8.35500	110.40887		8.35500	110.38432			0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	6.85500	103.83292		6.85500	103.81380			0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.50212			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.01611			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	3.89000	109.57155		3.89000	109.57041			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	7.46000	102.20286		7.46000	102.18253			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.25340			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.26958			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	0.74000	106.11456		0.74000	125.04177			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.12000	105.00298		2.12000	123.45901			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.84907			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.78885			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	8.02500	106.16906		8.02500	106.14624			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.26836			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.98617			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.01495			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	8.58000	98.87350		8.58000	98.85080			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	9.14000	91.70912		9.14000	91.68686			1,828,000,000.00	200,000	915,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.29441			0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond	8.10500	85.98787		8.10500	99.87509			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL50	On 02/08/2020	Spot Bond	9.19000	104.95440		9.19000	99.98124			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.33714			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.34801			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.40000	103.95571		7.40000	99.99709			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.36000	103.85338		8.36000	99.43678			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00222		100.00000	0.00221			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.68724		5.00000	101.67351			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.68724		5.00000	101.67351			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.28221		5.00000	100.26876			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.68724		5.00000	101.67351			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.73687		4.00000	101.72593			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.10638			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.02209			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.18884			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	112.36332		9.20000	112.33570			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.01120			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.01120			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.02005			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.60076		100.00000	8.57992			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.46772			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.22758			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.11366			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.14000	103.49031		9.14000	103.46517			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.33141			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.09139			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.68122			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.37136			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	3.71531	100.00000	3.70371				0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond		100.00000	92.63959	100.00000	92.40506				0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond		100.00000	86.49289	100.00000	86.28842				0.00	0	0.00
INA335	On 27/08/2013	Spot Bond		5.25000	99.91377	5.25000	99.82769				0.00	0	0.00
INA336	On 03/09/2013	Spot Bond		5.25000	99.81336	5.25000	99.72746				0.00	0	0.00
INA338	On 17/09/2013	Spot Bond		5.35000	99.60581	5.35000	99.51863				0.00	0	0.00
INA339	On 25/09/2013	Spot Bond		5.35000	99.48960	5.35000	99.40263				0.00	0	0.00
INA342	On 15/10/2013	Spot Bond		5.45000	99.18546	5.45000	99.09740				0.00	0	0.00
INA343	On 22/10/2013	Spot Bond		5.45000	99.08274	5.45000	98.99486				0.00	0	0.00
IND234	On 21/08/2013	Spot Bond		100.00000	50.00000	100.00000	99.72678				0.00	0	0.00
IND334	On 20/08/2013	Spot Bond		5.25000	97.44214	5.25000	99.92813				0.00	0	0.00
IND335	On 27/08/2013	Spot Bond		100.00000	98.38275	100.00000	98.11828				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond		100.00000	96.56085	100.00000	96.30607				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond		5.25000	99.71315	5.25000	99.62742				0.00	0	0.00
IND338	On 17/09/2013	Spot Bond		100.00000	93.11224	100.00000	92.87532				0.00	0	0.00
IND339	On 25/09/2013	Spot Bond		100.00000	91.25000	100.00000	91.02244				0.00	0	0.00
IND340	On 01/10/2013	Spot Bond		5.35000	99.40263	5.35000	99.31581				0.00	0	0.00
IND341	On 08/10/2013	Spot Bond		5.35000	99.30135	5.35000	99.21471				0.00	0	0.00
IND342	On 15/10/2013	Spot Bond		100.00000	86.90476	100.00000	86.69834				0.00	0	0.00
IND343	On 22/10/2013	Spot Bond		100.00000	85.48009	100.00000	85.28037				0.00	0	0.00
IND344	On 29/10/2013	Spot Bond		5.45000	98.98023	5.45000	98.89254				0.00	0	0.00
IND345	On 05/11/2013	Spot Bond		5.45000	98.87794	5.45000	98.79043				0.00	0	0.00
IND346	On 12/11/2013	Spot Bond		100.00000	81.47321	100.00000	81.29176				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IND347	On 19/11/2013	Spot Bond	100.00000		80.21978	100.00000	80.04386				0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000		79.00433	100.00000	78.83369				0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000		77.82516	100.00000	77.65957				0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000		76.68067	100.00000	76.51992				0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000		75.56936	100.00000	75.41322				0.00	0	0.00
INF405	On 28/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.31067				0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.17642				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.15353				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.93387		104.24418	10.93387	103.10263				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.93387		101.70550	10.93387	101.58938				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.21350				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.87406				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.18750				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.47697	6.50000	102.45906				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.31081				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.92696				0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.25142				0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000		25.77308	100.00000	25.71064				0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000		16.49477	100.00000	16.45481				0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.01509				0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.01509				0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.12084				0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.22681				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000	0.00000	94.23075				0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.23535				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING199		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.28742			0.00	0	0.00
ING202		On 07/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.10219			0.00	0	0.00
ING203		On 07/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.11025			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.18655			0.00	0	0.00
ING206		On 18/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.91876			0.00	0	0.00
ING208		On 19/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.90407			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.60742			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.65097			0.00	0	0.00
ING215		On 28/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.23535			0.00	0	0.00
ING216		On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.04041			0.00	0	0.00
ING217		On 17/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.89800			0.00	0	0.00
ING219		On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.75968			0.00	0	0.00
ING220		On 14/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.57164			0.00	0	0.00
ING221		On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.18615			0.00	0	0.00
ING33		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.34501			0.00	0	0.00
ING34		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.34501			0.00	0	0.00
ING46		On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.66650			0.00	0	0.00
ING60U		On 28/02/2014	Spot Bond	100.00000	69.62585		100.00000	69.45717			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.22913			0.00	0	0.00
INJ02		On 30/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IP261U		On 27/08/2013	Spot Bond	100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
IP262U		On 26/09/2013	Spot Bond	100.00000	91.02244		100.00000	90.79602			0.00	0	0.00
IP263U		On 06/11/2013	Spot Bond	100.00000	82.57919		100.00000	82.39278			0.00	0	0.00
IP264U		On 18/11/2013	Spot Bond	100.00000	80.39648		100.00000	100.00000			26,700,000,000,000.00	267,000,000	221,000,000.00
IPB3		On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.61324			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IPC01U	On 06/11/2013	Spot Bond	100.00000		82.57919	100.00000	82.39278				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.65152				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.66612				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.67589				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.15000		105.12218	8.15000	105.09924				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.62000		104.96424	6.62000	104.94568				0.00	0	53,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.52279				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.60500		107.85415	8.60500	107.82946				5,163,000,000.00	600,000	5,377,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.84092				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.86784				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.23717				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.32000		105.42249	8.32000	105.39901				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	103.53208				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	101.62229				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.21000		96.77741	3.21000	113.78434				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	4.12000		91.64044	4.12000	123.09872				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.30090				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	101.02847				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000	0.00000	100.84232				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000	0.00000	100.80574				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000	0.00000	101.44862				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000	0.00000	101.12793				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.52654				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.90000		86.99436	3.90000	87.75305				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.90000		86.92184	3.90000	93.93150				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	101.55153			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.13176			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.01522			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.07567			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.65000	111.54881		11.65000	111.51449			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.48831			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		4.12000	90.66790		4.12000	123.09872			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond		100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond		5.25000	99.98562		5.25000	99.89942			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond		5.25000	99.88506		5.25000	99.79903			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond		5.25000	99.78471		5.25000	99.69885			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond		5.25000	99.68456		5.25000	99.59888			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond		5.35000	99.57673		5.35000	99.48960			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond		100.00000	91.02244		100.00000	90.79602			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond		5.35000	99.37367		5.35000	99.28690			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond		5.35000	99.27246		5.35000	99.18586			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond		5.45000	99.15609		5.45000	99.06808			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond		5.45000	99.05343		5.45000	98.96561			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond		5.45000	98.95098		5.45000	98.86334			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond		5.45000	98.84875		5.45000	98.76129			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond		5.45000	98.74673		5.45000	98.65945			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond		100.00000	79.86871		100.00000	79.69432			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond		100.00000	78.66379		100.00000	78.49462			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond		100.00000	77.49469		100.00000	77.33051			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond		100.00000	76.35983		100.00000	76.20042			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA351	On 19/12/2013	Spot Bond	100.00000		75.25773	100.00000	75.10288				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.15578				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.40851				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.41186				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.38490				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.81457				0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.12415				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.35481				0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.34008				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.12454				0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.35334				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000	0.00000	99.99998				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	99.96274				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.46433				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.72074				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.72602				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.73661				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.68899				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.59643				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.40846				0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.26538				0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.26484				0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000		81.11111	100.00000	80.93126				0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		84.21053	100.00000	84.01826				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		63.92254	100.00000	63.76768				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
JDC05U	On 15/05/2014	Spot Bond	100.00000		49.63652	100.00000	49.48155				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		60.22745	100.00000	60.11319				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.40595				0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000		13.45437	100.00000	13.42177				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		39.81895	100.00000	39.72249				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.67562				0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		13.42177	100.00000	10.71141				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.71259				0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		52.02017	100.00000	51.85776				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	103.70061				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.43852				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.79000		141.88961	8.79000	141.85645				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.68264				0.00	0	6,457,800.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.52633				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.70500		96.74501	8.70500	96.72261				8,705,000,000.00	1,000,000	1,503,000.00
LGL03	On 03/04/2018	Spot Bond	8.75500		67.32337	8.75500	98.72297				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.16500		104.83120	9.16500	100.14622				0.00	0	232,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.89017				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.39000		100.61401	11.39000	100.58356				0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.07513				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000		99.45504	100.00000	99.18478				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.63072				0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond	0.00000		100.00000	0.00000	99.70103				0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.25719				0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.15446				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MAQ038	On 12/11/2013	Spot Bond	0.00000	100.00000	0.00000	98.80160				0.00	0	0.00
MAQ06U	On 03/09/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.68545				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.20525				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.73995				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.60485				0.00	8,400,000	2,800,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.39325				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	102.12731				0.00	500,000	500,000.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.15037				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.81890				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.08497				0.00	0	5,000,000.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.43516				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	85.87546	100.00000	85.67895				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	82.07872	100.00000	81.89913				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	60.15130	100.00000	60.00559				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	39.11523	100.00000	39.02048				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	38.19203	100.00000	38.09951				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	9.93555	100.00000	9.91148				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	24.25672	100.00000	24.19796				0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439				0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.50000	105.47761	8.50000	105.45363				1,700,000,000.00	200,000	2,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.34381				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.13996				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.24186				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MEFSA1		On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	102.37180			0.00	0	0.00
MEFSA2		On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	102.39026			0.00	0	0.00
MEFSA3		On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	102.48250			0.00	0	0.00
MEFSA4		On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.84347			0.00	0	0.00
MEFSA6		On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	100.88531			0.00	0	0.00
MEFSB3		On 05/10/2016	Spot Bond	7.84000	105.26590		7.84000	105.24378			0.00	0	0.00
MEFSB4		On 05/01/2019	Spot Bond	8.57000	104.43482		8.57000	104.41101			0.00	0	0.00
MEFSB5		On 05/01/2022	Spot Bond	9.47500	104.30175		9.47500	104.27551			0.00	0	0.00
MET01		On 15/12/2014	Spot Bond	5.91000	105.85047		5.91000	105.83362			0.00	0	11,600,000.00
MFS1A1		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.03044			0.00	0	0.00
MFS1A2		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.07200			0.00	0	0.00
MFS1B		On 20/09/2019	Spot Bond	9.49000	105.20155		9.49000	105.17473			0.00	0	0.00
MGL01		On 15/09/2015	Spot Bond	7.29000	105.94796		7.29000	105.92735			14,580,000,000.00	2,000,000	25,600,000.00
MIIL01		On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.50826			0.00	0	0.00
MIIL02		On 31/05/2017	Spot Bond	8.76500	102.00808		8.76500	101.98418			0.00	0	0.00
MQB01		On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.44178			0.00	0	0.00
MQB02		On 31/05/2017	Spot Bond	8.46500	101.94279		8.46500	101.91969			3,386,000,000.00	400,000	2,501,000.00
MTN01U		On 08/10/2013	Spot Bond	100.00000	88.37772		100.00000	88.16425			0.00	0	0.00
MTN02		On 13/07/2014	Spot Bond	6.39000	104.31842		6.39000	104.30060			5,112,000,000.00	800,000	1,400,000.00
MTN02U		On 13/01/2014	Spot Bond	100.00000	71.56863		100.00000	71.42857			0.00	0	0.00
MTN03		On 13/07/2015	Spot Bond	7.34000	104.49009		7.34000	104.46963			0.00	0	0.00
MTN03U		On 28/10/2013	Spot Bond	100.00000	84.29561		100.00000	84.10138			0.00	0	0.00
MTN04		On 13/07/2017	Spot Bond	8.41000	106.66867		8.41000	106.64480			1,682,000,000.00	200,000	900,000.00
MTN04U		On 27/01/2014	Spot Bond	100.00000	69.65649		100.00000	69.52381			0.00	0	0.00
MTN05		On 28/10/2013	Spot Bond	5.62000	102.82342		5.62000	102.80775			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
N4A111		On 14/08/2020	Spot Bond	100.00000	6.02444	100.00000	6.00985				0.00	0	0.00
N4A202		On 14/08/2020	Spot Bond	100.00000	0.24593	100.00000	0.24533				0.00	0	0.00
N4A205		On 14/08/2020	Spot Bond	100.00000	6.30347	100.00000	6.28820				0.00	0	0.00
N4A208		On 14/08/2020	Spot Bond	100.00000	6.37957	100.00000	6.36411				0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond	100.89771	5.86228	100.89771	5.84796				0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	5.94150	100.61875	5.92703				0.00	0	0.00
N4A305		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.09696				0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.09936				0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.10107				0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.10282				0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.10439				0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.10504				0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.11494				0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.12624				0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.24593	100.00000	0.24533				0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.24593	100.00000	0.24533				0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.02000	97.38871	9.02000	97.36536				0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.09000	103.89370	7.09000	100.01224				0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.82148				0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.75917				0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.14225				0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.68107				0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.89999				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.50224				0.00	0	125,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.42929				0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.94000		111.39216	6.94000	111.37151				1,388,000,000.00	200,000	2,100,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.64969				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.75000		117.29826	8.75000	117.27097				5,250,000,000.00	600,000	702,000.00
NBK4	On 28/10/2024	Spot Bond	10.96500		31.22738	10.96500	31.21848				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.39000		106.77952	7.39000	106.75835				0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.60939				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000	0.00000	100.64389				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.71500		104.36649	6.71500	104.34775				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.29134				0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	7.59000		107.91931	7.59000	107.89747				1,518,000,000.00	200,000	401,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.00427				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	99.88806				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.08545				0.00	2,000,000	2,000,000.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.84860				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.71277				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.49572				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000	0.00000	84.62556				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.41032				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.48906			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.53472			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.41733			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.73936			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	80.68186			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.83684			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.50738			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.29411			0.00	30,000,000	10,000,000.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.82477			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.02560			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.12597			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.05950			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.80443			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.01877			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.01023			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.00939			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.09000	109.07538		8.09000	109.05188			22,652,000,000.00	2,800,000	1,400,000.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.55780			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond		5.17000	104.47605		5.17000	104.46131			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		6.17000	101.51559		6.17000	101.49891			2,468,000,000.00	400,000	301,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.66632			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.85500	115.97291		11.85500	115.93662			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	109.93233			0.00	0	0.00
NET46	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.04027			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.82346			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NILB10	On 08/12/2016	Spot Bond	2.23000		158.18280		2.23000	158.18812			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.54000		104.86796		8.54000	104.84412			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.10989			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.07161			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.07161			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.17000		108.72481		9.17000	106.26197			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.96684			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.34169			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.96878			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	99.96903			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	99.96772			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.37000		108.73766		9.37000	107.44314			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	99.96642			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.96776			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	99.96691			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.57000		108.75082		9.57000	106.18246			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	99.96427			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.96588			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	99.96637			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	99.95594			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.95924			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	99.96528			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.96500		136.02653		3.96500	136.02469			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	6.59000		106.53956		6.59000	106.52078			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.24000		119.59578		8.24000	119.56940			0.00	0	8,529,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NRA022	On 31/10/2022	Spot Bond	8.73000	125.66973	8.73000	125.64055				0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond	2.12500	164.65649	2.12500	164.66249				0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.47000	124.92287	9.47000	124.89130				0.00	0	3,158,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.60878				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.59272				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.66531				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.35885				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.30134				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.06023				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.79755				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	102.32479				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.84016	100.00000	18.79452				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	20.19797	100.00000	20.14904				0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	20.24498	100.00000	20.19594				0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	20.27318	100.00000	20.22407				0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	20.95013	100.00000	20.89938				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	21.70230	100.00000	21.64973				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	26.40334	100.00000	26.33937				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.37000	107.93231	6.37000	107.91382				5,096,000,000.00	800,000	1,503,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	9.03880	100.00000	9.01690				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	94.67000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	31.02787	100.00000	30.95270				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	10.42940	100.00000	10.40414				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.46743				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.10318				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PMM09	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.76616			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond		100.00000	52.90500		100.00000	99.72677			0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.29477			0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.11656			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.07735			0.00	45,400,000	22,600,000.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.60738			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.03879			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.01997			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.15119			0.00	1,230,000	410,000.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.13269			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.08155			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.04221			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.11381			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.19796			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.13284			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.08326			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.27007			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.19265			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.13113			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.37886			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.39075			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.39610			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.40799			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.45903			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.47089			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PRM1A4	On 15/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.01828			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.39951			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		6.14000	113.31791		6.14000	113.29930			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond		5.79000	94.08653		5.79000	94.07194			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		8.21000	37.07099		8.21000	37.06284			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		6.17000	119.84973		6.14000	119.89269		44,992,750,600,000.00	7,292,180,000	15,500,840,000.00	
R158	On 15/09/2015	Spot Bond		6.14000	119.91239		6.14000	119.89269			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond		6.04000	88.42156		6.04000	88.40726			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		6.14000	126.11987		6.14000	126.09915			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond		5.97000	83.48733		5.97000	83.47398			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		8.38000	118.55741		8.39000	118.44220		60,830,805,496,760.00	7,259,046,002	13,141,293,002.00	
R187P	On 21/12/2026	Spot Bond		8.13000	34.55745		8.13000	34.54992			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond		8.05000	32.26403		8.05000	32.25707			0.00	0	0.00
R197	On 07/12/2023	Spot Bond		1.68000	274.25994		1.72000	273.37109		39,780,720,000.00	23,679,000	250,507,000.00	
R201	On 21/12/2014	Spot Bond		5.44500	105.64098		5.42000	105.65828		1,819,338,350,940.00	334,130,092	1,485,961,000.00	
R202	On 07/12/2033	Spot Bond		2.31000	201.72774		2.31000	201.73410		30,048,480,000.00	13,008,000	1,491,285,200.00	
R2023	On 28/02/2023	Spot Bond		7.99500	98.18138		7.97000	102.18942		14,811,137,250,000.00	1,852,550,000	5,516,161,000.00	
R203	On 15/09/2017	Spot Bond		6.92000	108.20260		6.90500	108.23654		3,884,196,000,000.00	561,300,000	3,892,659,000.00	
R2037	On 31/01/2037	Spot Bond		9.50000	91.14374		9.50000	91.12076		6,396,549,500,000.00	673,321,000	1,287,658,347.00	
R204	On 21/12/2018	Spot Bond		7.17000	104.94326		7.15000	105.01248		12,551,488,463,070.00	1,750,556,271	5,057,591,724.00	
R2048	On 28/02/2048	Spot Bond		9.53000	91.91217		9.53000	96.25176		13,012,357,300,000.00	1,365,410,000	2,614,157,000.00	
R205	On 31/03/2014	Spot Bond		100.00000	61.15495		100.00000	61.00681			0.00	0	0.00
R206	On 15/01/2014	Spot Bond		5.45000	101.52166		5.43500	101.51288		786,500,400,000.00	144,312,000	2,095,147,000.00	
R207	On 15/01/2020	Spot Bond		7.50500	99.44095		7.49000	99.49567		21,378,592,900,000.00	2,848,580,000	5,925,173,105.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Spot Bond		7.67000	97.39656		7.65000	97.48664			25,014,556,839,350.00	3,261,350,305	7,222,273,884.00
R209	On 31/03/2036	Spot Bond		9.26000	74.12325		9.31000	73.74357			38,845,251,075,200.00	4,194,951,520	8,442,428,770.00
R210	On 31/03/2028	Spot Bond		2.19000	154.67845		2.22000	154.12482			1,360,903,230,000.00	621,417,000	622,500,000.00
R211	On 31/01/2017	Spot Bond		0.04000	127.96764		0.04000	127.97956			2,037,920,000.00	50,948,000	131,413,000.00
R212	On 31/01/2022	Spot Bond		1.51000	129.27215		1.55000	128.88801			21,233,620,000.00	14,062,000	1,124,563,000.00
R213	On 28/02/2031	Spot Bond		9.06500	81.85052		9.07500	85.24634			30,617,769,272,125.00	3,377,580,725	5,222,850,275.00
R214	On 28/02/2041	Spot Bond		9.48500	70.81191		9.48500	74.03508			30,528,990,100,000.00	3,218,660,000	10,808,913,202.00
R224C	On 15/09/2013	Spot Bond		5.18000	99.64646		5.18000	99.63237			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond		5.28000	97.08358		5.28000	97.06983			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		5.39000	94.47833		5.39000	94.46468			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.20000	90.87042		6.20000	90.85535			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.04000	88.42156		6.04000	88.40726			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.96000	86.00087		5.96000	85.98714			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.97000	83.48733		5.97000	83.47398			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		5.45500	98.20933		5.45500	98.19492			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.47500	95.59863		5.47500	95.58452			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.42500	93.11176		5.42500	93.09814			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.11000	89.55299		6.11000	89.53826			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.98000	87.15448		5.98000	87.14045			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.96000	84.67080		5.96000	84.65721			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.02000	82.06112		6.02000	82.04782			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.88000	77.15926		6.88000	77.14500			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.93000	74.43719		6.93000	74.42334			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.15500	71.19250		7.15500	71.17882			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.13500	68.80438		7.13500	68.79120			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R335C	On 21/06/2019	Spot Bond		7.11500	66.50922		7.11500	66.49651			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.10500	64.26372		7.10500	64.25147			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.45000	60.66333		7.45000	60.65121			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.43000	58.56754		7.43000	58.55586			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.57000	55.87593		7.57000	55.86459			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.54000	53.96801		7.54000	53.95710			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.51000	52.14032		7.51000	52.12982			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.48000	50.38912		7.48000	50.37901			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.44000	48.75704		7.44000	48.74731			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.40000	47.19606		7.40000	47.18669			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.33000	41.30734		8.33000	41.29813			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.29000	39.82866		8.29000	39.81982			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.25000	38.41770		8.25000	38.40921			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.21000	37.07099		8.21000	37.06284			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.17000	35.78527		8.17000	35.77744			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.13000	34.55745		8.13000	34.54992			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.09000	33.38462		8.09000	33.37738			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.05000	32.26403		8.05000	32.25707			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.70762			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.87534			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.87704			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.93724			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.77152			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	10.91043		100.00000	10.88400			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.76569		100.00000	3.75656			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RCSC11	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.34601			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.25490			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.17285			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.33581			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.12014			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.95588			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.29380			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.01986			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond		100.00000	98.60269		100.00000	98.34456			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.90244			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.09623			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.61064			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.75581			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.79040			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.28121			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.60231			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.07347			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.41038			0.00	0	2,538,286.00
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	100.71775			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.44353			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.61210			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.54643			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.54643			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RP010		On 23/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.94224			0.00	0	0.00
RP011		On 12/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.40167			0.00	0	0.00
RP012		On 10/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.83551			0.00	0	0.00
RP013		On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.50147			0.00	0	0.00
RP014		On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.68434			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.87406			0.00	0	0.00
RP017		On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.59239			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	102.93010		12.35000	102.89658			0.00	0	0.00
RP019		On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.54550			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.24313			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	11.97639		100.00000	11.94737			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP021		On 10/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.43855			0.00	0	0.00
RP022		On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.11999			0.00	0	0.00
RPG01		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.74074			0.00	0	0.00
RPG01U		On 25/02/2014	Spot Bond	100.00000	63.38208		100.00000	63.22854			0.00	0	0.00
RPG02		On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.87202			0.00	0	0.00
RPI01		On 22/07/2016	Spot Bond	5.25000	100.42336		5.25000	100.40922			0.00	0	0.00
RPP01U		On 31/08/2018	Spot Bond	100.00000	1.12559		100.00000	1.12289			0.00	0	0.00
RPP04U		On 07/10/2016	Spot Bond	100.00000	6.13157		100.00000	6.11671			0.00	0	0.00
RPP07U		On 31/01/2016	Spot Bond	100.00000	14.12312		100.00000	14.08891			0.00	0	0.00
RPP08U		On 30/04/2020	Spot Bond	100.00000	12.22449		100.00000	12.19487			0.00	0	0.00
RPS001		On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	103.82442			0.00	0	0.00
RPS002		On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	100.86491			0.00	0	0.00
RW21		On 21/04/2021	Spot Bond	8.95000	108.87124		8.95000	108.84519			1,790,000,000.00	200,000	2,601,000.00
SBC2		On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	98.62145			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBK12	On 24/11/2016	Spot Bond	7.44000	112.21433		7.44000	112.19206			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	99.88491			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.95500	104.57274		8.95500	104.54770			0.00	0	611,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	100.55272			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.25308			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	100.42691			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.55857			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.54787			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.44000	105.85481		7.44000	105.83379			1,488,000,000.00	200,000	11,702,000.00
SBK9	On 10/04/2018	Spot Bond	8.75000	101.72367		8.75000	101.69987			1,750,000,000.00	200,000	4,701,000.00
SBK111	On 09/04/2014	Spot Bond	1.64000	132.99168		1.64000	132.99828			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	5.51780	101.17791		5.51780	165.19615			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.60000	116.91490		7.60000	116.89121			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.46000	117.19780		7.46000	117.17448			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.39000	117.33961		7.39000	117.31648			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.30500	103.36801		8.30500	103.34515			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.53500	117.04613		7.53500	117.02261			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.50000	117.11688		7.50000	117.09345			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.12412			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.98547			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.30669			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.91651			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	83.98207		100.00000	83.79207			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.95500	106.90653		7.95500	106.88387			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.22084			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.98948			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.04286			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000		1.97633		100.00000	1.97196			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.08173			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.30000		106.43801		9.30000	106.41157			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.04000		102.71670		10.04000	102.68936			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.02985			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.40803			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.22213			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	99.89468			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.64000		103.14817		8.64000	103.12447			12,096,000,000.00	1,400,000	1,797,000.00
SBS3	On 25/05/2026	Spot Bond	9.09000		95.29617		9.09000	95.27315			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.35000		97.99999		9.35000	97.97566			1,870,000,000.00	200,000	301,000.00
SBS9	On 07/07/2016	Spot Bond	7.32000		111.84530		7.32000	111.82345			4,392,000,000.00	600,000	602,000.00
SBSI11	On 07/12/2023	Spot Bond	2.25000		130.84152		2.25000	261.74855			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.74000		106.11456		0.74000	125.04177			740,000,000.00	1,000,000	1,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	107.56000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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		6.46764	100.00000	6.45197				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		152.73438	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.31000		109.38237	1.31000	122.70789				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.47697	6.50000	102.45906				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.25861				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.99914				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.72678				0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.00500		100.43199	9.00500	100.40782				3,602,000,000.00	400,000	400,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000	0.00000	102.10825				0.00	0	25,225,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.76311				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.10208				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.98917				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.34893				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.44000		105.94540	7.44000	105.92436				0.00	0	8,400,000.00
SLI3	On 15/08/2023	Spot Bond	8.75000		104.20885	8.75000	99.91716				0.00	0	34,000,000.00
SNT01	On 15/09/2017	Spot Bond	8.35500		103.19867	8.35500	103.17571				0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.12822				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	99.98294				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.16912				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	99.98288				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.20500		104.96048	8.20500	104.93743				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.90413				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.61702				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.64276				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSA06	On 16/04/2020	Spot Bond		9.33000	96.58588		9.33000	96.56182			7,464,000,000.00	800,000	29,203,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.52769			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.10386			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.50667			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.25800	89.14021		9.25800	89.11818			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.32000	88.83641		9.32000	88.81431			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.66500	104.06099		6.66500	104.04235			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.75000	93.48355		8.75000	93.46180			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.21840			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.08500	104.11736		8.08500	104.09493			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		7.04000	118.05222		7.04000	118.03003			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.65000	99.07279		2.65000	99.45289			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.10000	100.45973		8.10000	100.86763			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.50183			0.00	0	0.00
SSN014	On 23/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.69610			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.89904			0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.87012			0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.71060			0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.59105			0.00	0	0.00
SY1008	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.40383			0.00	0	0.00
SY1009	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.09603			0.00	0	0.00
SY1010	On 21/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.98554			0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.97874			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SY1012		On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.97914			0.00	0	0.00
SY1013		On 05/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.88062			0.00	0	0.00
SY1014		On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.44054			0.00	0	0.00
SY1015		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.74866			0.00	0	0.00
SY1016		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.69378			0.00	0	0.00
SY1017		On 18/11/2013	Spot Bond	100.00000	80.39648		100.00000	80.21978		92,600,000,000,000.00	926,000,000	403,000,000.00	
SYN923		On 21/08/2013	Spot Bond	100.00000	50.00000		100.00000	99.72678			0.00	0	0.00
SYN924		On 22/08/2013	Spot Bond	100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
SYN925		On 23/08/2013	Spot Bond	100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
SYN997		On 16/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SYN999		On 19/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.70000	116.10074		6.70000	116.07984			0.00	0	0.00
SZ25		On 30/09/2025	Spot Bond	8.95000	103.86466		8.95000	103.83981			0.00	0	0.00
T018		On 15/07/2014	Spot Bond	100.00000	54.69956		100.00000	54.57915			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	39.13115		100.00000	39.03636			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	15.99453		100.00000	15.95578			0.00	0	0.00
TFS06		On 20/03/2014	Spot Bond	6.64500	104.14842		6.64500	104.12991			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.54815			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.29588			0.00	0	0.00
TFS114		On 16/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.96039			0.00	0	0.00
TFS115		On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.59181			0.00	0	0.00
TFS116		On 18/08/2014	Spot Bond	100.00000	47.97170		100.00000	100.00000			0.00	0	0.00
TFS83		On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.36710			0.00	0	0.00
TFS84		On 28/07/2016	Spot Bond	7.39000	103.95879		7.39000	103.93830			0.00	0	0.00
TFS90A		On 05/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.20734			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.01500				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.09502				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.58424				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.60194				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.71215	7.83000	100.69113				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.57451				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.59664				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.63616				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.57451				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.59664				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		75.96534	7.16000	100.60011				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.63997				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.63643				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.72114				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.70968				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.05391				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.01470				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000	0.00000	100.31062				0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000	0.00000	100.32607				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		101.78462	8.73000	100.45609				0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000	0.00000	100.34777				0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000	0.00000	100.39013				0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000	0.00000	100.53933				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.60631				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.27064	101.06155	6.25531				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.57096			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	104.79213			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.65057			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.68587			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.05739			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.58037			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.59290			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.60184			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.59290			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.60184			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.60631			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.58753			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.60184			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.65099			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.65099			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.65099			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.72240			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.74024			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.71794			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.07357			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.09572			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.08686			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.91623			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		8.09000	109.58135		8.09000	109.55761			1,618,000,000.00	200,000	702,000.00
TL20	On 22/02/2020	Spot Bond		7.66500	94.61519		7.66500	94.57103			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TN17	On 14/11/2017	Spot Bond		7.84500	107.44317		7.84500	107.42070			7,845,000,000.00	1,000,000	1,020,039,000.00
TN20	On 17/09/2020	Spot Bond		8.64000	114.15871		8.64000	114.13247			6,912,000,000.00	800,000	262,503,000.00
TN23	On 06/11/2023	Spot Bond		8.99500	115.00534		8.99500	114.97785			449,750,000,000.00	50,000,000	102,267,000.00
TN25	On 19/08/2025	Spot Bond		9.40000	100.76081		9.40000	100.73567			0.00	0	154,481,000.00
TN27	On 14/11/2027	Spot Bond		9.46500	98.00027		9.46500	97.97564			11,358,000,000.00	1,200,000	23,771,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.98451			0.00	0	0.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.25434			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.01900			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.02166			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.02184			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.03453			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.06101			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.77212			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.80342			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.82217			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.73266		10.00000	99.70596			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.73931		9.75000	99.71327			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.74511		100.00000	9.71997			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond		100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	97.49050			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.16020			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	96.47307			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.97044			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	96.37739			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.78160			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	96.15514			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	95.87277			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000	100.00000		0.00000	98.09729			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000	100.00000		0.00000	97.89602			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.32760			0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.63404			0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.60545			0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.57485			0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.53063			0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.29534			0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.17665			0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.08816			0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond	100.00000	80.39648		100.00000	80.21978			44,200,000,000,000.00	442,000,000	341,000,000.00
TWCJ04	On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.62137			0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.10246			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.52767			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.08898			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.05000	113.86579		9.05000	113.83841			0.00	0	211,000.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.13184			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.65269			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.96176			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.24500	107.55299		9.24500	107.52659			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	83.83980		100.00000	83.65098			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	83.93249		100.00000	83.74346			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
VIP1C3	On 07/11/2013	Spot Bond	100.00000		83.96339	100.00000	83.77429				0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.80013				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.83910				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.21194				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.21958				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.21998				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.94145				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.97036				0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.23054				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000		100.00000	0.00000	135.96000				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.50000		117.80516	6.50000	117.78468				1,300,000,000.00	200,000	92,142,000.00
WS05	On 01/08/2018	Spot Bond	0.35000		241.75944	0.35000	241.77992				0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.54000		106.10822	6.54000	106.08966				0.00	0	775,104.00
WSP2	On 28/05/2017	Spot Bond	7.41000		107.20498	7.41000	107.18378				0.00	0	85,671,000.00
WSP3	On 28/05/2019	Spot Bond	7.70500		107.99875	7.70500	107.97656				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.11500		106.59718	8.11500	106.57414				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.19000		106.64527	8.19000	106.62201				0.00	0	15,000,000.00
Z006	On 31/08/2013	Spot Bond	5.39500		99.85241	5.39500	99.83767				0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.45500		98.51298	5.45500	98.49848				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.09000		89.44866	6.09000	89.43408				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.44500		96.77977	5.44500	96.76556				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.45500		95.48372	5.45500	95.46976				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.02000		87.96909	6.02000	87.95483				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.43500		93.39408	5.43500	93.38047				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.09000		89.43408	6.09000	89.41950				0.00	0	75,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Z083	On 30/09/2019	Spot Bond	7.09500	65.31807	7.09500	65.30570				0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	12.24159	100.00000	12.21837				0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04929	100.00000	0.04920				0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	12.24159	100.00000	12.21837				0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	32.80030	100.00000	32.73807				0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	33.55635	100.00000	33.49268				0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	31.45817	100.00000	31.39849				0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	31.45817	100.00000	31.39849				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	29.82914	100.00000	29.77255				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	29.82914	100.00000	29.77255				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	28.23081	100.00000	28.17725				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	28.23081	100.00000	28.17725				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	26.56634	100.00000	26.51593				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	26.56634	100.00000	26.51593				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	25.04752	100.00000	25.00000				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	25.04752	100.00000	25.00000				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	23.57073	100.00000	23.52601				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	23.57073	100.00000	23.52601				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	22.30774	100.00000	22.26542				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	21.11243	100.00000	21.07237				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	15.78894	100.00000	15.75899				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	14.91457	100.00000	14.88628				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	14.03522	100.00000	14.00859				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	14.03522	100.00000	14.00859				0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	13.28317	100.00000	13.25797				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA028	On 19/08/2016	Spot Bond	100.00000	12.54757	100.00000	12.52376				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	11.80777	100.00000	11.78537				0.00	0	0.00
Total for j-Bonds :										567,269,673,537,445.00	12,894,291,915	01 269 918 699.00
Grand Total:										567,270,228,914,067.00	12,894,347,589	01 272 043 010.00