



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 22/08/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On 26/08/2013	Any day expiry	10.28870	10.28870	10.24120	10.24120			15.28	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	2,088.70110	2.08870	2,041.20000	2.04120	2,088.701	50.96	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	0.00110	0.00000	0.00000	0.00000	0.001	50.96	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	2,038.70340	2.03870	1,991.20000	1.99120	2,038.703	52.57	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	0.00340	0.00000	0.00000	0.00000	0.003	52.57	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	1,988.70360	1.98870	1,941.20000	1.94120	1,988.704	51.31	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	0.00360	0.00000	0.00000	0.00000	0.004	51.31	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.24	1,048.70530	1.04871	1,001.20890	1.00121	1,048.705	27.21	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24	0.00530	0.00001	0.00890	0.00001	0.005	27.21	0.00	0	2,200.00
\$ / R	On 26/08/2013	Any day expiry	9.29	998.70730	0.99871	951.21400	0.95121	998.707	26.43	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.29	0.00730	0.00001	0.01400	0.00001	0.007	26.43	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	988.70790	0.98871	941.21530	0.94122	988.708	26.30	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	0.00790	0.00001	0.01530	0.00002	0.008	26.30	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	978.70860	0.97871	931.21680	0.93122	978.709	26.17	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	0.00860	0.00001	0.01680	0.00002	0.009	26.17	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	778.74750	0.77875	731.30680	0.73131	778.748	23.59	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	0.04750	0.00005	0.10680	0.00011	0.048	23.59	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	688.80600	0.68881	641.44820	0.64145	688.806	22.43	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	0.10600	0.00011	0.24820	0.00025	0.106	22.43	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.70	588.96460	0.58896	541.83470	0.54183	588.965	21.14	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.70	0.26460	0.00026	0.63470	0.00063	0.265	21.14	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.84	449.74190	0.44974	403.50550	0.40351	449.742	19.48	0.00	0	4,400.00
\$ / R	On 26/08/2013	Any day expiry	9.84	1.04190	0.00104	2.30550	0.00231	1.042	19.48	0.00	0	0.00
\$ / R	On 28/08/2013	Any day expiry	10.28720	10.28720	10.24400	10.24400			16.39	0.00	0	0.00
\$ / R	On 28/08/2013	Any day expiry	9.55	737.39450	0.73739	694.29560	0.69430	737.394	20.66	0.00	0	0.00
\$ / R	On 28/08/2013	Any day expiry	9.55	0.19450	0.00019	0.29560	0.00030	0.194	20.66	0.00	0	500.00
\$ / R	On 28/08/2013	Any day expiry	10.30	80.04710	0.08005	64.19730	0.06420	80.047	16.39	0.00	0	500.00
\$ / R	On 28/08/2013	Any day expiry	10.30	92.84710	0.09285	120.19730	0.12020	92.847	16.39	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.31660	10.31660	10.27250	10.27250			16.97	1,887,133,105.20	182,922	684,891.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	3,016.60260	3.01660	2,972.50240	2.97250	3,016.603	31.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	0.00260	0.00000	0.00240	0.00000	0.003	31.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	1,816.67560	1.81668	1,772.55520	1.77256	1,816.676	22.56	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	0.07560	0.00008	0.05520	0.00006	0.076	22.56	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	1,616.78590	1.61679	1,572.64130	1.57264	1,616.786	21.52	0.00	0	0.00

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	0.18590	0.00019		0.14130	0.00014	0.186	21.52	0.00	0	12,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	8.75	Call	1,566.83260	1.56683	1,522.67850	1.52268	1,566.833	21.26	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	8.75	Put	0.23260	0.00023	0.17850	0.00018	0.233	21.26	0.00	0	0	2,630.00
\$ / R	On	16/09/2013	Foreign Exchange Future	8.80	Put	0.29080	0.00029	0.22560	0.00023	0.291	21.00	0.00	0	0	100.00
\$ / R	On	16/09/2013	Foreign Exchange Future	8.80	Call	1,516.89080	1.51689	1,472.72560	1.47273	1,516.891	21.00	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	8.85	Call	1,466.96350	1.46696	1,422.78500	1.42279	1,466.964	20.74	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	8.85	Put	0.36350	0.00036	0.28500	0.00029	0.364	20.74	0.00	0	0	2,193.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.00	Call	1,317.30780	1.31731	1,273.07350	1.27307	1,317.308	19.97	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.00	Put	0.70780	0.00071	0.57350	0.00057	0.708	19.97	0.00	0	0	6,202.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.20	Call	1,118.30590	1.11831	1,073.94820	1.07395	1,118.306	18.93	0.00	0	0	12,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.20	Put	1.70590	0.00171	1.44820	0.00145	1.706	18.93	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.30	Call	1,019.25610	1.01926	974.79810	0.97480	1,019.256	18.43	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.30	Put	2.65610	0.00266	2.29810	0.00230	2.656	18.43	0.00	0	0	75,438.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.35	Call	969.92030	0.96992	925.39440	0.92539	969.920	18.19	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.35	Put	3.32030	0.00332	2.89440	0.00289	3.320	18.19	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.40	Call	920.74340	0.92074	876.14090	0.87614	920.743	17.96	0.00	0	0	400.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.40	Put	4.14340	0.00414	3.64090	0.00364	4.143	17.96	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.50	Call	823.01660	0.82302	778.23770	0.77824	823.017	17.48	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.50	Put	6.41660	0.00642	5.73770	0.00574	6.417	17.48	0.00	0	0	6.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.55	Call	774.56060	0.77456	729.68620	0.72969	774.561	17.24	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.55	Put	7.96060	0.00796	7.18620	0.00719	7.961	17.24	0.00	0	0	43,095.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.64	Call	688.26920	0.68827	643.22540	0.64323	688.269	16.81	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.64	Put	11.66920	0.01167	10.72540	0.01073	11.669	16.81	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.65	Call	678.76990	0.67877	633.70880	0.63371	678.770	16.76	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.65	Put	12.16990	0.01217	11.20880	0.01121	12.170	16.76	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.66	Call	669.29090	0.66929	624.21320	0.62421	669.291	16.71	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.66	Put	12.69090	0.01269	11.71320	0.01171	12.691	16.71	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.70	Call	631.59120	0.63159	586.45420	0.58645	631.591	16.52	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.70	Put	14.99120	0.01499	13.95420	0.01395	14.991	16.52	0.00	0	0	3,201.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.75	Call	585.01630	0.58502	539.83500	0.53983	585.016	16.28	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.75	Put	18.41630	0.01842	17.33500	0.01734	18.416	16.28	5,187,750.00	500	0	1,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.80	Call	539.15770	0.53916	495.60700	0.49561	539.158	16.04	0.00	0	0	600.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.80	Put	22.55770	0.02256	23.10700	0.02311	22.558	16.04	0.00	0	0	6,500.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.85	Call	496.02010	0.49602	452.78440	0.45278	496.020	16.13	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.85	Put	29.42010	0.02942	30.28440	0.03028	29.420	16.13	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.90	Call	454.39040	0.45439	411.55930	0.41156	454.390	16.23	0.00	0	0	2,830.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.90	Put	37.79040	0.03779	39.05930	0.03906	37.790	16.23	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.00	Call	376.25890	0.37626	334.61780	0.33462	376.259	16.41	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.00	Put	59.65890	0.05966	62.11780	0.06212	59.659	16.41	0.00	0	0	22,194.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.06	Call	333.04410	0.33304	292.39880	0.29240	333.044	16.52	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.06	Put	76.44410	0.07644	79.89880	0.07990	76.444	16.52	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.10	Call	305.88230	0.30588	266.03160	0.26603	305.882	16.60	0.00	0	0	1.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.10	Put	89.28230	0.08928	93.53160	0.09353	89.282	16.60	0.00	0	0	10,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.12	Call	292.81390	0.29281	253.39850	0.25340	292.814	16.64	0.00	0	0	2,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.12	Put	96.21390	0.09621	100.89850	0.10090	96.214	16.64	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.15	Call	273.86220	0.27386	235.14980	0.23515	273.862	16.69	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.15	Put	107.26220	0.10726	112.64980	0.11265	107.262	16.69	0.00	0	0	100.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.20	Call	244.03690	0.24404	206.62860	0.20663	244.037	16.78	0.00	0	0	1,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.20	Put	127.43690	0.12744	134.12860	0.13413	127.437	16.78	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.25	Call	216.43450	0.21643	0.00000	0.00000	216.435	16.88	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.25	Put	149.83450	0.14983	0.00000	0.00000	149.835	16.88	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.27	Call	206.01610	0.20602	171.60410	0.17160	206.016	16.91	0.00	0	0	15,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.27	Put	159.41610	0.15942	169.10410	0.16910	159.416	16.91	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.30	Call	191.05360	0.19105	158.98280	0.15898	191.054	16.97	0.00	0	0	35,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.30	Put	174.45360	0.17445	186.48280	0.18648	174.454	16.97	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.32	Call	182.23310	0.18223	151.02360	0.15102	182.233	17.07	0.00	0	0	200.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.32	Put	185.63310	0.18563	198.52360	0.19852	185.633	17.07	0.00	0	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
\$ / R	On	16/09/2013			Foreign Exchange Future		10.40	Call	150.34500	0.15034	122.61630	0.12262	150.345	17.49	0	6.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.40	Put	233.74500	0.23375	250.11630	0.25012	233.745	17.49	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.50	Call	117.49360	0.11749	94.01900	0.09402	117.494	18.01	0	4,200.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.50	Put	300.89360	0.30089	321.51900	0.32152	300.894	18.01	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.60	Call	91.36740	0.09137	71.84520	0.07185	91.367	18.53	0	10,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.60	Put	374.76740	0.37477	399.34520	0.39935	374.767	18.53	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.65	Call	80.46860	0.08047	62.76690	0.06277	80.469	18.79	0	5,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.65	Put	413.86860	0.41387	440.26690	0.44027	413.869	18.79	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.70	Call	70.83120	0.07083	54.83170	0.05483	70.831	19.05	0	10,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.70	Put	454.23120	0.45423	482.33170	0.48233	454.231	19.05	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.75	Call	62.32620	0.06233	47.90620	0.04791	62.326	19.30	0	19,088.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.75	Put	495.72620	0.49573	525.40620	0.52541	495.726	19.30	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.80	Call	54.83640	0.05484	42.22510	0.04223	54.836	19.56	0	50,958.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.80	Put	538.23640	0.53824	569.72510	0.56973	538.236	19.56	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.00	Call	33.96560	0.03397	25.89070	0.02589	33.966	20.79	0	37,500.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.00	Put	717.36560	0.71737	753.39070	0.75339	717.366	20.79	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.30	Call	17.22210	0.01722	13.16160	0.01316	17.222	22.64	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.30	Put	1,000.62210	1.00062	1,040.66160	1.04066	1,000.622	22.64	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.60	Call	8.71200	0.00871	6.60330	0.00660	8.712	24.22	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.60	Put	1,292.11200	1.29211	1,334.10330	1.33410	1,292.112	24.22	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.90	Call	4.57270	0.00457	3.51720	0.00352	4.573	25.74	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.90	Put	1,587.97270	1.58797	1,631.01720	1.63102	1,587.973	25.74	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		12.25	Call	2.30430	0.00230	1.82460	0.00182	2.304	27.52	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		12.25	Put	1,935.70430	1.93570	1,979.32460	1.97932	1,935.704	27.52	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		12.50	Call	1.19670	0.00120	0.84670	0.00085	1.197	28.14	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		12.50	Put	2,184.59670	2.18460	2,228.34670	2.22835	2,184.597	28.14	0	0.00
\$ / R	On	23/09/2013			Any day expiry				10.32750	10.32750	10.28310	10.28310		17.06	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.28	Call	1,050.54000	1.05054	1,005.94370	1.00594	1,050.540	17.05	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.28	Put	3.04000	0.00304	2.84370	0.00284	3.040	17.05	0	1,200.00
\$ / R	On	23/09/2013			Any day expiry		9.29	Call	1,040.70340	1.04070	996.09500	0.99609	1,040.703	17.03	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.29	Put	3.20340	0.00320	2.99500	0.00300	3.203	17.03	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.30	Call	1,030.87450	1.03087	986.25370	0.98625	1,030.874	17.02	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.30	Put	3.37450	0.00337	3.15370	0.00315	3.374	17.02	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.31	Call	1,021.05380	1.02105	976.42010	0.97642	1,021.054	17.00	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.31	Put	3.55380	0.00355	3.32010	0.00332	3.554	17.00	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.88	Call	494.51930	0.49452	449.22350	0.44922	494.519	16.25	0	2,400.00
\$ / R	On	23/09/2013			Any day expiry		9.88	Put	47.01930	0.04702	46.12350	0.04612	47.019	16.25	0	0.00
\$ / R	On	26/09/2013			Any day expiry				10.33220	10.33220	10.28760	10.28760		17.10	0	0.00
\$ / R	On	26/09/2013			Any day expiry		8.20	Call	2,132.31570	2.13232	2,087.70870	2.08771	2,132.316	23.21	0	0.00
\$ / R	On	26/09/2013			Any day expiry		8.20	Put	0.11570	0.00012	0.10870	0.00011	0.116	23.21	0	0.00
\$ / R	On	26/09/2013			Any day expiry		8.25	Call	2,082.34030	2.08234	2,037.73030	2.03773	2,082.340	22.99	0	0.00
\$ / R	On	26/09/2013			Any day expiry		8.25	Put	0.14030	0.00014	0.13030	0.00013	0.140	22.99	0	0.00
\$ / R	On	26/09/2013			Any day expiry		8.30	Call	2,032.36360	2.03236	1,987.75080	1.98775	2,032.364	22.69	0	0.00
\$ / R	On	26/09/2013			Any day expiry		8.30	Put	0.16360	0.00016	0.15080	0.00015	0.164	22.69	0	7,500.00
\$ / R	On	26/09/2013			Any day expiry		9.24	Call	1,095.46150	1.09546	1,050.42000	1.05042	1,095.461	17.10	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.24	Put	3.26150	0.00326	2.82000	0.00282	3.261	17.10	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.25	Call	1,085.57230	1.08557	1,040.51650	1.04052	1,085.572	17.05	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.25	Put	3.37230	0.00337	2.91650	0.00292	3.372	17.05	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.26	Call	1,075.74380	1.07574	1,030.67020	1.03067	1,075.744	17.03	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.26	Put	3.54380	0.00354	3.07020	0.00307	3.544	17.03	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.51	Call	833.72930	0.83373	788.06110	0.78806	833.729	16.62	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.51	Put	11.52930	0.01153	10.46110	0.01046	11.529	16.62	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.55	Call	795.92850	0.79593	750.15120	0.75015	795.929	16.55	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.55	Put	13.72850	0.01373	12.55120	0.01255	13.728	16.55	0	500.00
\$ / R	On	26/09/2013			Any day expiry		9.60	Call	749.18280	0.74918	703.27470	0.70327	749.183	16.47	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.60	Put	16.98280	0.01698	15.67470	0.01567	16.983	16.47	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.70	Call	657.72220	0.65772	611.60370	0.61160	657.722	16.30	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	26/09/2013	Any day expiry	9.70	Put	25.52220	0.02552		24.00370	0.02400	25.522	16.30	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	10.44	Call	177.65480	0.17765		146.04610	0.14605	177.655	17.73	0.00	0	500.00
\$ / R	On	26/09/2013	Any day expiry	10.44	Put	285.45480	0.28545		298.44610	0.29845	285.455	17.73	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry			10.37260	10.37260		10.32670	10.32670		16.96	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.39	Call	999.94400	0.99994		953.20150	0.95320	999.944	15.87	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.39	Put	17.34400	0.01734		16.50150	0.01650	17.344	15.87	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.40	Call	990.61140	0.99061		943.83080	0.94383	990.611	15.87	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.40	Put	18.01140	0.01801		17.13080	0.01713	18.011	15.87	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.41	Call	981.30000	0.98130		934.48040	0.93448	981.300	15.87	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.41	Put	18.70000	0.01870		17.78040	0.01778	18.700	15.87	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.47	Call	925.90690	0.92591		878.83380	0.87883	925.907	15.85	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.47	Put	23.30690	0.02331		22.13380	0.02213	23.307	15.85	0.00	0	3,000.00
\$ / R	On	22/10/2013	Any day expiry	10.07	Call	449.38370	0.44938		403.54390	0.40354	449.384	16.30	0.00	0	6,000.00
\$ / R	On	22/10/2013	Any day expiry	10.07	Put	146.78370	0.14678		146.84390	0.14684	146.784	16.30	0.00	0	0.00
\$ / R	On	25/10/2013	Any day expiry			10.37730	10.37730		10.33120	10.33120		17.00	0.00	0	0.00
\$ / R	On	25/10/2013	Any day expiry	9.49	Call	914.64330	0.91464		867.25180	0.86725	914.643	15.88	0.00	0	0.00
\$ / R	On	25/10/2013	Any day expiry	9.49	Put	27.34330	0.02734		26.05180	0.02605	27.343	15.88	0.00	0	0.00
\$ / R	On	25/10/2013	Any day expiry	9.50	Call	905.59770	0.90560		858.15790	0.85816	905.598	15.88	0.00	0	0.00
\$ / R	On	25/10/2013	Any day expiry	9.50	Put	28.29770	0.02830		26.95790	0.02696	28.298	15.88	0.00	0	0.00
\$ / R	On	25/10/2013	Any day expiry	9.51	Call	896.57980	0.89658		849.09010	0.84909	896.580	15.88	0.00	0	0.00
\$ / R	On	25/10/2013	Any day expiry	9.51	Put	29.27980	0.02928		27.89010	0.02789	29.280	15.88	0.00	0	0.00
\$ / R	On	25/10/2013	Any day expiry	9.55	Call	860.78680	0.86079		813.09240	0.81309	860.787	15.88	0.00	0	0.00
\$ / R	On	25/10/2013	Any day expiry	9.55	Put	33.48680	0.03349		31.89240	0.03189	33.487	15.88	0.00	0	3,000.00
\$ / R	On	25/10/2013	Any day expiry	10.10	Call	440.94070	0.44094		395.00670	0.39501	440.941	16.42	0.00	0	6,000.00
\$ / R	On	25/10/2013	Any day expiry	10.10	Put	163.64070	0.16364		163.80670	0.16381	163.641	16.42	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry			10.38200	10.38200		10.33570	10.33570		16.91	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry	8.25	Call	2,132.88710	2.13289		2,086.43380	2.08643	2,132.887	20.00	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry	8.25	Put	0.88710	0.00089		0.73380	0.00073	0.887	20.00	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry	8.30	Call	2,083.00630	2.08301		2,036.54390	2.03654	2,083.006	19.77	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry	8.30	Put	1.00630	0.00101		0.84390	0.00084	1.006	19.77	0.00	0	7,500.00
\$ / R	On	28/10/2013	Any day expiry	9.43	Call	975.51700	0.97552		928.04730	0.92805	975.517	15.81	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry	9.43	Put	23.51700	0.02352		22.34730	0.02235	23.517	15.81	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry	9.44	Call	966.34900	0.96635		918.83300	0.91883	966.349	15.81	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry	9.44	Put	24.34900	0.02435		23.13300	0.02313	24.349	15.81	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry	9.45	Call	957.20510	0.95721		909.64190	0.90964	957.205	15.81	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry	9.45	Put	25.20510	0.02521		23.94190	0.02394	25.205	15.81	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry	9.60	Call	823.27050	0.82327		774.90540	0.77491	823.271	15.79	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry	9.60	Put	41.27050	0.04127		39.20540	0.03921	41.271	15.79	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry	9.70	Call	737.90070	0.73790		688.94510	0.68895	737.901	15.77	0.00	0	7,500.00
\$ / R	On	28/10/2013	Any day expiry	9.70	Put	55.90070	0.05590		53.24510	0.05325	55.901	15.77	0.00	0	0.00
\$ / R	On	29/10/2013	Any day expiry			10.38350	10.38350		10.33720	10.33720		16.93	0.00	0	0.00
\$ / R	On	29/10/2013	Any day expiry	9.55	Call	869.64500	0.86965		821.47560	0.82148	869.645	15.82	0.00	0	0.00
\$ / R	On	29/10/2013	Any day expiry	9.55	Put	36.14500	0.03615		34.27560	0.03428	36.145	15.82	0.00	0	500.00
\$ / R	On	29/10/2013	Any day expiry	10.60	Call	225.49960	0.22550		190.93480	0.19093	225.500	17.84	0.00	0	500.00
\$ / R	On	29/10/2013	Any day expiry	10.60	Put	441.99960	0.44200		453.73480	0.45373	442.000	17.84	0.00	0	0.00
\$ / R	On	27/11/2013	Any day expiry			10.42960	10.42960		10.38080	10.38080		17.02	0.00	0	0.00
\$ / R	On	27/11/2013	Any day expiry	8.30	Call	2,132.39160	2.13239		2,083.17980	2.08318	2,132.392	18.80	0.00	0	0.00
\$ / R	On	27/11/2013	Any day expiry	8.30	Put	2.79160	0.00279		2.37980	0.00238	2.792	18.80	0.00	0	7,500.00
\$ / R	On	27/11/2013	Any day expiry	9.43	Call	1,041.63310	1.04163		989.78910	0.98979	1,041.633	15.81	0.00	0	0.00
\$ / R	On	27/11/2013	Any day expiry	9.43	Put	42.03310	0.04203		38.98910	0.03899	42.033	15.81	0.00	0	0.00
\$ / R	On	27/11/2013	Any day expiry	9.44	Call	1,032.80790	1.03281		980.91750	0.98092	1,032.808	15.81	0.00	0	0.00
\$ / R	On	27/11/2013	Any day expiry	9.44	Put	43.20790	0.04321		40.11750	0.04012	43.208	15.81	0.00	0	0.00
\$ / R	On	27/11/2013	Any day expiry	9.45	Call	1,024.00960	1.02401		972.07190	0.97207	1,024.010	15.81	0.00	0	0.00
\$ / R	On	27/11/2013	Any day expiry	9.45	Put	44.40960	0.04441		41.27190	0.04127	44.410	15.81	0.00	0	0.00
\$ / R	On	27/11/2013	Any day expiry	9.55	Call	937.52640	0.93753		885.14340	0.88514	937.526	15.81	0.00	0	0.00
\$ / R	On	27/11/2013	Any day expiry	9.55	Put	57.92640	0.05793		54.34340	0.05434	57.926	15.81	0.00	0	500.00
\$ / R	On	27/11/2013	Any day expiry	9.70	Call	813.52910	0.81353		760.61500	0.76061	813.529	15.82	0.00	0	7,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	83.92910	0.08393	79.81500	0.07981	83.929	15.82	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	256.02200	0.25602	219.27380	0.21927	256.022	18.18	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	576.42200	0.57642	588.47380	0.58847	576.422	18.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.45570	10.45570	10.40570	10.40570		17.14	206,123,669.80	19,714	111,172.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	3,056.36700	3.05637	3,006.25140	3.00625	3,056.367	21.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.66700	0.00067	0.55140	0.00055	0.667	21.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,457.78880	2.45779	2,407.51310	2.40751	2,457.789	19.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	2.08880	0.00209	1.81310	0.00181	2.089	19.39	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,716.77770	1.71678	1,665.79990	1.66580	1,716.778	17.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	11.07770	0.01108	10.09990	0.01010	11.078	17.17	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,571.53810	1.57154	1,520.13830	1.52014	1,571.538	16.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	15.83810	0.01584	14.43830	0.01444	15.838	16.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,544.70480	1.54470	1,493.21450	1.49321	1,544.705	16.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	16.90480	0.01690	15.41450	0.01541	16.905	16.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,496.78070	1.49678	1,445.11640	1.44512	1,496.781	16.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	18.98070	0.01898	17.31640	0.01732	18.981	16.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,475.66910	1.47567	1,423.92450	1.42392	1,475.669	16.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	19.96910	0.01997	18.22450	0.01822	19.969	16.65	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,449.08350	1.44908	1,397.23250	1.39723	1,449.084	16.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	21.28350	0.02128	19.43250	0.01943	21.283	16.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,286.94960	1.28695	1,234.35590	1.23436	1,286.950	16.23	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	31.24960	0.03125	28.65590	0.02866	31.250	16.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	1,103.58320	1.10358	1,051.10290	1.05110	1,103.583	15.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	47.88320	0.04788	45.40290	0.04540	47.883	15.81	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	975.13190	0.97513	921.86870	0.92187	975.132	15.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	69.43190	0.06943	66.16870	0.06617	69.432	15.84	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	933.75120	0.93375	880.23140	0.88023	933.751	15.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	78.05120	0.07805	74.53140	0.07453	78.051	15.84	0.00	0	10,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	861.26810	0.86127	807.30790	0.80731	861.268	15.86	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	95.56810	0.09557	91.60790	0.09161	95.568	15.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	853.38050	0.85338	799.37470	0.79937	853.381	15.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	97.68050	0.09768	93.67470	0.09367	97.680	15.86	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	776.43250	0.77643	722.01580	0.72202	776.433	15.88	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	120.73250	0.12073	116.31580	0.11632	120.733	15.88	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	739.32680	0.73933	684.74490	0.68474	739.327	15.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	133.62680	0.13363	129.04490	0.12904	133.627	15.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	636.09560	0.63610	584.13470	0.58413	636.096	16.03	0.00	0	200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	180.39560	0.18040	178.43470	0.17843	180.396	16.03	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	575.82610	0.57583	524.68200	0.52468	575.826	16.28	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	220.12610	0.22013	218.98200	0.21898	220.126	16.28	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Call	520.17060	0.52017	470.07200	0.47007	520.171	16.52	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Put	264.47060	0.26447	264.37200	0.26437	264.471	16.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Call	494.04650	0.49405	444.54780	0.44455	494.047	16.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Put	288.34650	0.28835	288.84780	0.28885	288.347	16.65	5,187,750.00	500	1,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	483.90990	0.48391	434.66730	0.43467	483.910	16.70	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	298.20990	0.29821	298.96730	0.29897	298.210	16.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	469.03510	0.46904	420.18900	0.42019	469.035	16.77	0.00	0	10,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	313.33510	0.31334	314.48900	0.31449	313.335	16.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	422.26590	0.42227	374.86360	0.37486	422.266	17.02	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	366.56590	0.36657	369.16360	0.36916	366.566	17.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	361.44370	0.36144	318.14960	0.31815	361.444	17.46	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	455.74370	0.45574	462.44960	0.46245	455.744	17.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	343.37800	0.34338	301.23200	0.30123	343.378	17.62	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	487.67800	0.48768	495.53200	0.49553	487.678	17.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	309.94570	0.30995	270.12500	0.27012	309.946	17.93	0.00	0	550.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	554.24570	0.55425	564.42500	0.56443	554.246	17.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	279.86470	0.27986	242.37560	0.24238	279.865	18.25	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	10.80	Put	624.16470	0.62416	636.67560	0.63668	624.165	18.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	268.70710	0.26871	232.14640	0.23215	268.707	18.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	653.00710	0.65301	666.44640	0.66645	653.007	18.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	228.85320	0.22885	196.21620	0.19622	228.853	18.89	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	773.15320	0.77315	790.51620	0.79052	773.153	18.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	188.55050	0.18855	160.25510	0.16026	188.550	19.57	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	932.85050	0.93285	954.55510	0.95456	932.851	19.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	163.69070	0.16369	138.36420	0.13836	163.691	20.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,057.99070	1.05799	1,082.66420	1.08266	1,057.991	20.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	142.64300	0.14264	120.02350	0.12002	142.643	20.58	0.00	0	16,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,186.94300	1.18694	1,214.32350	1.21432	1,186.943	20.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	119.53220	0.11953	100.05800	0.10006	119.532	21.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,363.83220	1.36383	1,394.35800	1.39436	1,363.832	21.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	93.04030	0.09304	77.48160	0.07748	93.040	22.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,637.34030	1.63734	1,671.78160	1.67178	1,637.340	22.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	71.07610	0.07108	59.04020	0.05904	71.076	23.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	1,965.37610	1.96538	2,003.34020	2.00334	1,965.376	23.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	63.81600	0.06382	53.01070	0.05301	63.816	23.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,108.11600	2.10812	2,147.31070	2.14731	2,108.116	23.98	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.47190	10.47190	10.42130	10.42130		17.07	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	997.40420	0.99740	943.63320	0.94363	997.404	15.79	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	75.50420	0.07550	72.33320	0.07233	75.504	15.79	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	964.47480	0.96447	910.49830	0.91050	964.475	15.79	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	82.57480	0.08257	79.19830	0.07920	82.575	15.79	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	956.31640	0.95632	902.29080	0.90229	956.316	15.80	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	84.41640	0.08442	80.99080	0.08099	84.416	15.80	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	948.19010	0.94819	894.11430	0.89411	948.190	15.80	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	86.29010	0.08629	82.81430	0.08281	86.290	15.80	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	290.29510	0.29030	252.45390	0.25245	290.295	18.27	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	658.39510	0.65840	671.15390	0.67115	658.395	18.27	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.53050	10.53050	10.47730	10.47730		17.11	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	674.54680	0.67455	620.08120	0.62008	674.547	16.16	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	264.04680	0.26405	262.78120	0.26278	264.047	16.16	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	484.67070	0.48467	436.08640	0.43609	484.671	17.13	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	464.17070	0.46417	468.78640	0.46879	464.171	17.13	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	480.63010	0.48063	432.24740	0.43225	480.630	17.16	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	470.13010	0.47013	474.94740	0.47495	470.130	17.16	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	476.62090	0.47662	428.44360	0.42844	476.621	17.19	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	476.12090	0.47612	481.14360	0.48114	476.121	17.19	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.58110	10.58110	10.52600	10.52600		17.30	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,547.18860	1.54719	1,489.50430	1.48950	1,547.189	16.52	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	56.08860	0.05609	53.50430	0.05350	56.089	16.52	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,538.08530	1.53809	1,480.34500	1.48035	1,538.085	16.50	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	56.98530	0.05699	54.34500	0.05434	56.985	16.50	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,528.99440	1.52899	1,471.19760	1.47120	1,528.994	16.48	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	57.89440	0.05789	55.19760	0.05520	57.894	16.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.61020	10.61020	10.55440	10.55440		17.22	16,551,912.00	1,560	42,558.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,916.85010	2.91685	2,860.99570	2.86100	2,916.850	19.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	6.65010	0.00665	6.59570	0.00660	6.650	19.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,425.02560	2.42503	2,368.86260	2.36886	2,425.026	18.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	14.82560	0.01483	14.46260	0.01446	14.826	18.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,943.06980	1.94307	1,886.38290	1.88638	1,943.070	17.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	32.86980	0.03287	31.98290	0.03198	32.870	17.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,438.00670	1.43801	1,379.53430	1.37953	1,438.007	16.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	77.80670	0.07781	75.13430	0.07513	77.807	16.13	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,148.52690	1.14853	1,090.99610	1.09100	1,148.527	15.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	128.32690	0.12833	126.59610	0.12660	128.327	15.63	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
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,140.76760		1.14077		1,083.21660	1.08322	1,140.768	15.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	130.56760		0.13057		128.81660	0.12882	130.568	15.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,133.03810		1.13304		1,075.46500	1.07546	1,133.038	15.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	132.83810		0.13284		131.06500	0.13107	132.838	15.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,064.73460		1.06473		1,006.99040	1.00699	1,064.735	15.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	154.53460		0.15453		152.59040	0.15259	154.535	15.69	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	1,027.79690		1.02780		969.97380	0.96997	1,027.797	15.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	167.59690		0.16760		165.57380	0.16557	167.597	15.71	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	712.44590		0.71245		659.33000	0.65933	712.446	16.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	352.24590		0.35225		354.93000	0.35493	352.246	16.36	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	662.89000		0.66289		610.85550	0.61086	662.890	16.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	402.69000		0.40269		406.45550	0.40646	402.690	16.61	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	639.37990		0.63938		587.92190	0.58792	639.380	16.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	429.17990		0.42918		433.52190	0.43352	429.180	16.73	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	594.81360		0.59481		544.55980	0.54456	594.814	16.97	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	484.61360		0.48461		490.15980	0.49016	484.614	16.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	553.38400		0.55338		504.86310	0.50486	553.384	17.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	543.18400		0.54318		550.46310	0.55046	543.184	17.22	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	534.03760		0.53404		486.39140	0.48639	534.038	17.35	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	573.83760		0.57384		581.99140	0.58199	573.838	17.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	463.67000		0.46367		419.60230	0.41960	463.670	17.87	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	703.47000		0.70347		715.20230	0.71520	703.470	17.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	417.66870		0.41767		376.29380	0.37629	417.669	18.26	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	807.46870		0.80747		821.89380	0.82189	807.469	18.26	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	389.90520		0.38991		350.30770	0.35031	389.905	18.52	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	879.70520		0.87971		895.90770	0.89591	879.705	18.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	376.83180		0.37683		338.28640	0.33829	376.832	18.65	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	916.63180		0.91663		933.88640	0.93389	916.632	18.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	352.53740		0.35254		315.72910	0.31573	352.537	18.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	992.33740		0.99234		1,011.32910	1.01133	992.337	18.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	299.74810		0.29975		267.06850	0.26707	299.748	19.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,189.54810		1.18955		1,212.66850	1.21267	1,189.548	19.60	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	256.32390		0.25632		227.20620	0.22721	256.324	20.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,396.12390		1.39612		1,422.80620	1.42281	1,396.124	20.27	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	220.35440		0.22035		194.55210	0.19455	220.354	20.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,610.15440		1.61015		1,640.15210	1.64015	1,610.154	20.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	190.81550		0.19082		167.94900	0.16795	190.815	21.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,830.61550		1.83062		1,863.54900	1.86355	1,830.615	21.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	166.47520		0.16648		146.19120	0.14619	166.475	22.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,056.27520		2.05628		2,091.79120	2.09179	2,056.275	22.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	150.08170		0.15008		133.87590	0.13388	150.082	22.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,239.88170		2.23988		2,279.47590	2.27948	2,239.882	22.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	146.04550		0.14605		130.81800	0.13082	146.045	23.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,385.84550		2.38585		2,426.41800	2.42642	2,385.845	23.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	142.63800		0.14264		128.30130	0.12830	142.638	24.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,532.43800		2.53244		2,573.90130	2.57390	2,532.438	24.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	97.31250		0.09731		82.28700	0.08229	97.313	28.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,737.11250		3.73711		3,777.88700	3.77789	3,737.113	28.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	81.77890		0.08178		68.53160	0.06853	81.779	28.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	3,971.57890		3.97158		4,014.13160	4.01413	3,971.579	28.17	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.61360		10.61360		10.55780	10.55780		17.22	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,585.62260		1.58562		1,527.82110	1.52782	1,585.623	16.42	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	62.02260		0.06202		60.02110	0.06002	62.023	16.42	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,576.57220		1.57657		1,518.73510	1.51874	1,576.572	16.40	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	62.97220		0.06297		60.93510	0.06094	62.972	16.40	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,567.53440		1.56753		1,509.66000	1.50966	1,567.534	16.39	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	63.93440		0.06393		61.86000	0.06186	63.934	16.39	0.00	0	0.00

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			10.72990		10.72990		10.67170	10.67170		17.20	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	1,043.71520		1.04372	986.75350	0.98675	1,043.715		15.69	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	253.81520		0.25382	255.05350	0.25505	253.815		15.69	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	1,037.10930		1.03711	980.17260	0.98017	1,037.109		15.70	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	257.20930		0.25721	258.47260	0.25847	257.209		15.70	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	1,030.52880		1.03053	973.62090	0.97362	1,030.529		15.71	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	260.62880		0.26063	261.92090	0.26192	260.629		15.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.76280		10.76280	10.70360	10.70360			17.26	0.00	0	9,670.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,348.75000		2.34875	2,289.36640	2.28937	2,348.750		17.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	35.95000		0.03595	35.76640	0.03577	35.950		17.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	2,066.56720		2.06657	2,007.58440	2.00758	2,066.567		16.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	53.76720		0.05377	53.98440	0.05398	53.767		16.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,839.46820		1.83947	1,780.21960	1.78022	1,839.468		16.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	76.66820		0.07667	76.61960	0.07662	76.668		16.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,663.14140		1.66314	1,603.63660	1.60364	1,663.141		16.02	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	100.34140		0.10034	100.03660	0.10004	100.341		16.02	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,336.40350		1.33640	1,276.42250	1.27642	1,336.404		15.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	163.60350		0.16360	162.82250	0.16282	163.604		15.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,328.36910		1.32837	1,268.37590	1.26838	1,328.369		15.56	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	165.56910		0.16557	164.77590	0.16478	165.569		15.56	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,320.35080		1.32035	1,260.35090	1.26035	1,320.351		15.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	167.55080		0.16755	166.75090	0.16675	167.551		15.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,213.18060		1.21318	1,156.23550	1.15624	1,213.181		15.50	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	200.38060		0.20038	202.63550	0.20264	200.381		15.50	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,177.97360		1.17797	1,121.17760	1.12118	1,177.974		15.54	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	215.17360		0.21517	217.57760	0.21758	215.174		15.54	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	652.61260		0.65261	606.87650	0.60688	652.613		17.37	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	689.81260		0.68981	703.27650	0.70328	689.813		17.37	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	421.90730		0.42191	387.73470	0.38773	421.907		19.21	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,259.10730		1.25911	1,284.13470	1.28413	1,259.107		19.21	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	363.10170		0.36310	332.31050	0.33231	363.102		19.91	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,500.30170		1.50030	1,528.71050	1.52871	1,500.302		19.91	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	314.16860		0.31417	286.79500	0.28680	314.169		20.59	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,751.36860		1.75137	1,783.19500	1.78320	1,751.369		20.59	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	274.00070		0.27400	249.65660	0.24966	274.001		21.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,011.20070		2.01120	2,046.05660	2.04606	2,011.201		21.26	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	231.22370		0.23122	213.10380	0.21310	231.224		22.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,368.42370		2.36842	2,409.50380	2.40950	2,368.424		22.16	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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 22/08/2014	Any day expiry			10.89160		10.89160	9.97000	9.97000			17.35	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,197.81250		1.19781	0.00000	0.00000	1,197.813		15.63	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	296.21250		0.29621	0.00000	0.00000	296.213		15.63	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,191.42800		1.19143	0.00000	0.00000	1,191.428		15.64	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	299.82800		0.29983	0.00000	0.00000	299.828		15.64	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,185.06630		1.18507	0.00000	0.00000	1,185.066		15.65	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	303.46630		0.30347	0.00000	0.00000	303.466		15.65	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	995.45090		0.99545	0.00000	0.00000	995.451		16.04	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	433.85090		0.43385	0.00000	0.00000	433.851		16.04	423,601,733.60	38,704	19,352.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	436.33830		0.43634	0.00000	0.00000	436.338		19.84	422,959,247.20	38,704	19,352.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,614.73830		1.61474	0.00000	0.00000	1,614.738		19.84	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future			10.93410		10.93410		10.86950	10.86950		17.40		0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	3,061.94450		3.06194	2,997.86330	2.99786	3,061.945		17.99	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	27.84450		0.02784	28.36330	0.02836	27.844		17.99	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,582.32960		2.58233	2,518.47660	2.51848	2,582.330		16.95	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	48.22960		0.04823	48.97660	0.04898	48.230		16.95	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	2,120.17250		2.12017	2,056.78120	2.05678	2,120.173		16.17	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	86.07250		0.08607	87.28120	0.08728	86.073		16.17	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,308.84160		1.30884	1,251.54130	1.25154	1,308.842		15.61	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	274.74160		0.27474	282.04130	0.28204	274.742		15.61	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	1,069.73860		1.06974	1,014.98550	1.01499	1,069.739		16.07	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	425.63860		0.42564	435.48550	0.43549	425.639		16.07	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	1,064.11280		1.06411	1,009.43590	1.00944	1,064.113		16.08	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	430.01280		0.43001	439.93590	0.43994	430.013		16.08	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	1,058.51590		1.05852	1,004.39880	1.00440	1,058.516		16.09	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	434.41590		0.43442	444.89880	0.44490	434.416		16.09	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	779.76020		0.77976	733.82890	0.73383	779.760		17.50	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	795.66020		0.79566	814.32890	0.81433	795.660		17.50	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	468.44290		0.46844	436.04920	0.43605	468.443		19.84	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,634.34290		1.63434	1,666.54920	1.66655	1,634.343		19.84	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	384.85010		0.38485	357.18820	0.35719	384.850		20.83	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,050.75010		2.05075	2,087.68820	2.08769	2,050.750		20.83	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	319.49060		0.31949	302.13950	0.30214	319.491		22.01	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,535.39060		2.53539	2,582.63950	2.58264	2,535.391		22.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.08860		11.08860	11.02350	11.02350			17.72	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	3,129.88580		3.12989	3,064.70610	3.06471	3,129.886		17.57	4,454,600.00	400	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	41.28580		0.04129	41.20610	0.04121	41.286		17.57	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,704.50930		2.70451	2,639.38800	2.63939	2,704.509		16.81	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	65.90930		0.06591	65.88800	0.06589	65.909		16.81	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,657.89880		2.65790	2,592.79280	2.59279	2,657.899		16.73	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	69.29880		0.06930	69.29280	0.06929	69.299		16.73	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,611.43920		2.61144	2,546.35090	2.54635	2,611.439		16.64	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	72.83920		0.07284	72.85090	0.07285	72.839		16.64	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,717.47170		1.71747	1,654.56830	1.65457	1,717.472		15.94	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	228.87170		0.22887	231.06830	0.23107	228.872		15.94	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,429.88390		1.42988	1,369.34060	1.36934	1,429.884		15.96	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	341.28390		0.34128	345.84060	0.34584	341.284		15.96	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	936.20780		0.93621	884.63150	0.88463	936.208		17.72	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	847.60780		0.84761	861.13150	0.86113	847.608		17.72	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.73290		11.73290	11.66570	11.66570			18.11	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,793.03680		2.79304	2,720.24840	2.72025	2,793.037		16.26	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	210.13680		0.21014	204.54840	0.20455	210.137		16.26	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,752.93980		2.75294	2,678.49900	2.67850	2,752.940		16.27	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	220.03980		0.22004	212.79900	0.21280	220.040		16.27	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,713.16480		2.71316	2,637.00070	2.63700	2,713.165		16.28	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	230.26480		0.23026	221.30070	0.22130	230.265		16.28	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			10.31660		10.31660	10.27250	10.27250			16.97	82,532.80	8	704.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	142,703.44140		1.42703	138,284.35490	1.38284	142,703.441		20.54	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	43.44140		0.00043	34.35490	0.00034	43.441		20.54	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	141,705.41730		1.41705	137,285.99620	1.37286	141,705.417		20.49	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	45.41730		0.00045	35.99620	0.00036	45.417		20.49	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	140,707.48220		1.40707	136,287.71530	1.36288	140,707.482		20.43	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	47.48220		0.00047	37.71530	0.00038	47.482		20.43	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	72,645.44610		0.72645	68,148.38550	0.68148	72,645.446		17.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	985.44610		0.00985	898.38550	0.00898	985.446		17.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	16,965.11760		0.16965	13,974.38770	0.13974	16,965.118		17.23	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	20,305.11760		0.20305	21,724.38770	0.21724	20,305.118		17.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future									
\$ / R MAXI	On	13/12/2013	9.49	Put	Foreign Exchange Future	10.45570	10.45570	10.40570	10.40570	6,006.734	17.14	41,822.80	4	23.00
\$ / R MAXI	On	13/12/2013	9.49	Call	Foreign Exchange Future	6,006.73390	0.06007	5,711.95030	0.05712	6,006.734	15.82	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	9.50	Put	Foreign Exchange Future	102,576.73390	1.02577	97,281.95030	0.97282	102,576.734	15.82	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	9.50	Call	Foreign Exchange Future	6,155.64550	0.06156	5,855.63850	0.05856	6,155.646	15.83	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	9.50	Call	Foreign Exchange Future	101,725.64550	1.01726	96,425.63850	0.96426	101,725.646	15.83	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	9.51	Call	Foreign Exchange Future	100,877.38080	1.00877	95,572.02610	0.95572	100,877.381	15.83	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	9.51	Put	Foreign Exchange Future	6,307.38080	0.06307	6,002.02610	0.06002	6,307.381	15.83	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	10.25	Call	Foreign Exchange Future	49,404.64500	0.49405	44,454.78110	0.44455	49,404.645	16.65	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	10.25	Put	Foreign Exchange Future	28,834.64500	0.28835	28,884.78110	0.28885	28,834.645	16.65	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	10.35	Call	Foreign Exchange Future	44,511.59410	0.44512	39,696.99890	0.39697	44,511.594	16.90	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	10.35	Put	Foreign Exchange Future	33,941.59410	0.33942	34,126.99890	0.34127	33,941.594	16.90	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	10.85	Call	Foreign Exchange Future	26,599.21020	0.26599	22,966.05070	0.22966	26,599.210	18.41	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	10.85	Put	Foreign Exchange Future	66,029.21020	0.66029	67,396.05070	0.67396	66,029.210	18.41	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.61020		10.55440			0.00	0	0.00
\$ / R MAXI	On	17/03/2014	10.49	Call	Foreign Exchange Future	59,912.40990	0.59912	54,875.12230	0.54875	59,912.410	16.95	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	10.49	Put	Foreign Exchange Future	47,892.40990	0.47892	48,435.12230	0.48435	47,892.410	16.95	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	10.50	Call	Foreign Exchange Future	59,481.36200	0.59481	54,455.97690	0.54456	59,481.362	16.97	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	10.50	Put	Foreign Exchange Future	48,461.36200	0.48461	49,015.97690	0.49016	48,461.362	16.97	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	10.51	Call	Foreign Exchange Future	59,053.14140	0.59053	54,040.34790	0.54040	59,053.141	17.00	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	10.51	Put	Foreign Exchange Future	49,033.14140	0.49033	49,600.34790	0.49600	49,033.141	17.00	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future	16.06320	16.06320	16.11440	16.11440			20,962,476.00	1,305	41,859.00
£ / R	On	16/09/2013	14.74	Call	Foreign Exchange Future	1,334.72760	1.33473	1,381.21670	1.38122	1,334.728	18.57	0.00	0	0.00
£ / R	On	16/09/2013	14.74	Put	Foreign Exchange Future	11.52760	0.01153	6.81670	0.00682	11.528	18.57	0.00	0	0.00
£ / R	On	16/09/2013	14.75	Call	Foreign Exchange Future	1,324.91420	1.32491	1,371.33950	1.37134	1,324.914	18.50	0.00	0	0.00
£ / R	On	16/09/2013	14.75	Put	Foreign Exchange Future	11,71420	0.01171	6.93950	0.00694	11,714	18.50	0.00	0	0.00
£ / R	On	16/09/2013	14.76	Call	Foreign Exchange Future	1,315.10470	1.31510	1,361.46480	1.36146	1,315.105	18.44	0.00	0	0.00
£ / R	On	16/09/2013	14.76	Put	Foreign Exchange Future	11.90470	0.01190	7.06480	0.00706	11.905	18.44	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	16.26920	16.26920	16.31240	16.31240			0.00	0	8,264.00
£ / R	On	13/12/2013	14.89	Call	Foreign Exchange Future	1,483.11470	1.48311	1,490.53420	1.49053	1,483.115	15.39	0.00	0	0.00
£ / R	On	13/12/2013	14.89	Put	Foreign Exchange Future	103.91470	0.10391	68.13420	0.06813	103.915	15.39	0.00	0	0.00
£ / R	On	13/12/2013	14.90	Call	Foreign Exchange Future	1,474.82120	1.47482	1,481.77390	1.48177	1,474.821	15.40	0.00	0	0.00
£ / R	On	13/12/2013	14.90	Put	Foreign Exchange Future	105.62120	0.10562	69.37390	0.06937	105.621	15.40	0.00	0	0.00
£ / R	On	13/12/2013	14.91	Call	Foreign Exchange Future	1,466.55040	1.46655	1,473.02980	1.47303	1,466.550	15.40	0.00	0	0.00
£ / R	On	13/12/2013	14.91	Put	Foreign Exchange Future	107.35040	0.10735	70.62980	0.07063	107.350	15.40	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	16.50010	16.50010	16.53610	16.53610			16,500.10	1	1,951.00
£ / R	On	17/03/2014	12.85	Put	Foreign Exchange Future	29.93730	0.02994	24.11360	0.02411	29.937	18.57	0.00	0	327.00
£ / R	On	17/03/2014	12.85	Call	Foreign Exchange Future	3,680.03730	3.68004	3,710.21360	3.71021	3,680.037	18.57	0.00	0	0.00
£ / R	On	17/03/2014	13.00	Call	Foreign Exchange Future	3,532.48700	3.53249	3,562.71480	3.56271	3,532.487	18.11	0.00	0	0.00
£ / R	On	17/03/2014	13.00	Put	Foreign Exchange Future	32.38700	0.03239	26.61480	0.02661	32.387	18.11	0.00	0	327.00
£ / R	On	17/03/2014	14.25	Call	Foreign Exchange Future	2,353.38800	2.35339	2,360.73610	2.36074	2,353.388	16.15	0.00	0	0.00
£ / R	On	17/03/2014	14.25	Put	Foreign Exchange Future	103.28800	0.10329	74.63610	0.07464	103.288	16.15	0.00	0	327.00
£ / R	On	17/03/2014	14.29	Call	Foreign Exchange Future	2,317.36110	2.31736	2,323.32120	2.32332	2,317.361	16.10	0.00	0	0.00
£ / R	On	17/03/2014	14.29	Put	Foreign Exchange Future	107.26110	0.10726	77.22120	0.07722	107.261	16.10	0.00	0	0.00
£ / R	On	17/03/2014	14.30	Call	Foreign Exchange Future	2,308.37510	2.30838	2,313.98280	2.31398	2,308.375	16.08	0.00	0	0.00
£ / R	On	17/03/2014	14.30	Put	Foreign Exchange Future	108.27510	0.10828	77.88280	0.07788	108.275	16.08	0.00	0	0.00
£ / R	On	17/03/2014	14.31	Call	Foreign Exchange Future	2,299.39750	2.29940	2,304.64800	2.30465	2,299.398	16.07	0.00	0	0.00
£ / R	On	17/03/2014	14.31	Put	Foreign Exchange Future	109.29750	0.10930	78.54800	0.07855	109.298	16.07	0.00	0	0.00
£ / R	On	17/03/2014	14.50	Put	Foreign Exchange Future	130.40350	0.13040	92.32660	0.09233	130.404	15.83	0.00	0	327.00
£ / R	On	17/03/2014	14.50	Call	Foreign Exchange Future	2,130.50350	2.13050	2,128.42660	2.12843	2,130.504	15.83	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.72950	16.72950	16.76130	16.76130			0.00	0	100.00
£ / R	On	13/06/2014	16.04	Call	Foreign Exchange Future	1,321.82890	1.32183	1,242.99690	1.24300	1,321.829	15.96	0.00	0	0.00
£ / R	On	13/06/2014	16.04	Put	Foreign Exchange Future	632.32890	0.63233	521.69690	0.52170	632.329	15.96	0.00	0	0.00
£ / R	On	13/06/2014	16.05	Call	Foreign Exchange Future	1,316.50590	1.31651	1,237.48080	1.23748	1,316.506	15.97	0.00	0	0.00
£ / R	On	13/06/2014	16.05	Put	Foreign Exchange Future	637.00590	0.63701	526.18080	0.52618	637.006	15.97	0.00	0	0.00
£ / R	On	13/06/2014	16.06	Call	Foreign Exchange Future	1,311.20150	1.31120	1,231.98040	1.23198	1,311.201	15.98	0.00	0	0.00
£ / R	On	13/06/2014	16.06	Put	Foreign Exchange Future	641.70150	0.64170	530.68040	0.53068	641.702	15.98	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
¥ / R	On 16/09/2013	Foreign Exchange Future		0.10455	0.10455		0.10517	0.10517		15.19	0.00	0	241.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,455.75750	0.01456	1,516.92680	0.01517	1,455.758	21.16	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	0.55750	0.00001	0.32680	0.00000	0.558	21.16	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	481.99490	0.00482	533.34040	0.00533	481.995	15.19	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	26.79490	0.00027	16.74040	0.00017	26.795	15.19	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	39.85810	0.00040	44.86900	0.00045	39.858	18.58	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	584.65810	0.00585	528.26900	0.00528	584.658	18.58	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future		0.10602	0.10602		0.10659	0.10659		16.85	5,300.85	50	14,275.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,615.34520	0.01615	1,668.86530	0.01669	1,615.345	16.57	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	13.64520	0.00014	10.36530	0.00010	13.645	16.57	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	758.42970	0.00758	791.60090	0.00792	758.430	16.85	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	156.72970	0.00157	133.10090	0.00133	156.730	16.85	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	286.59640	0.00287	293.13700	0.00293	286.596	19.13	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	684.89640	0.00685	634.63700	0.00635	684.896	19.13	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future		13.76380	13.76380		13.74450	13.74450		15.80	94,791,290.60	6,887	72,639.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	2,463.89020	2.46389	2,444.56800	2.44457	2,463.890	22.76	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	0.09020	0.00009	0.06800	0.00007	0.090	22.76	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	0.18650	0.00019	0.14180	0.00014	0.186	22.07	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	2,263.98650	2.26399	2,244.64180	2.24464	2,263.986	22.07	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	2,214.02320	2.21402	2,194.67010	2.19467	2,214.023	21.90	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	0.22320	0.00022	0.17010	0.00017	0.223	21.90	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,774.85290	1.77485	1,755.32670	1.75533	1,774.853	20.40	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	1.05290	0.00105	0.82670	0.00083	1.053	20.40	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	1,764.88990	1.76489	1,745.35640	1.74536	1,764.890	20.36	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	1.08990	0.00109	0.85640	0.00086	1.090	20.36	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	1,754.92810	1.75493	1,735.38730	1.73539	1,754.928	20.33	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	1.12810	0.00113	0.88730	0.00089	1.128	20.33	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	1.29460	0.00129	1.02180	0.00102	1.295	20.19	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	1,715.09460	1.71509	1,695.52180	1.69552	1,715.095	20.19	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	1,665.33650	1.66534	1,645.71820	1.64572	1,665.336	20.02	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	1.53650	0.00154	1.21820	0.00122	1.537	20.02	0.00	0	30,800.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	1,516.35440	1.51635	1,496.55500	1.49655	1,516.354	19.51	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	2.55440	0.00255	2.05500	0.00206	2.554	19.51	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	3.56700	0.00357	2.90050	0.00290	3.567	19.16	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	1,417.36700	1.41737	1,397.40050	1.39740	1,417.367	19.16	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Call	1,219.75810	1.21976	1,198.98310	1.19898	1,219.758	18.05	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Put	5.95810	0.00596	4.48310	0.00448	5.958	18.05	0.00	0	46,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	926.19590	0.92620	903.64510	0.90365	926.196	16.18	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	12.39590	0.01240	9.14510	0.00915	12.396	16.18	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.10	Put	26.06440	0.02606	22.15370	0.02215	26.064	14.99	0.00	0	36,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.10	Call	689.86440	0.68986	666.65370	0.66665	689.864	14.99	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	212.26770	0.21227	189.37870	0.18938	212.268	15.98	0.00	0	24,712.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	248.46770	0.24847	244.87870	0.24488	248.468	15.98	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Call	49.19740	0.04920	39.95980	0.03996	49.197	18.50	0.00	0	7,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Put	785.39740	0.78540	795.45980	0.79546	785.397	18.50	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry		12.07570	12.07570		12.07570	12.07570		13.20	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.89	Call	412.60860	0.41261	414.26450	0.41426	412.609	13.03	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.89	Put	226.90860	0.22691	228.56450	0.22856	226.909	13.03	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.90	Call	407.07040	0.40707	408.73340	0.40873	407.070	13.04	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.90	Put	231.37040	0.23137	233.03340	0.23303	231.370	13.04	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.91	Call	401.58670	0.40159	403.25660	0.40326	401.587	13.05	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.91	Put	235.88670	0.23589	237.55660	0.23756	235.887	13.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future		13.95420	13.95420		13.92750	13.92750		16.23	20,652,216.00	1,480	34,876.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,764.96030	2.76496	2,736.79590	2.73680	2,764.960	19.51	0.00	0	0.00

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	10.76030		0.01076		9.29590	0.00930	10.760	19.51	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,525.57930		2.52558	2,496.65460	2.49665	2,525.579	18.73	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	14.37930		0.01438	12.15460	0.01215	14.379	18.73	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,476.46570		2.47647	2,447.35030	2.44735	2,476.466	18.56	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	15.26570		0.01527	12.85030	0.01285	15.266	18.56	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,427.40740		2.42741	2,398.08850	2.39809	2,427.407	18.40	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	16.20740		0.01621	13.58850	0.01359	16.207	18.40	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,506.14640		1.50615	1,469.10960	1.46911	1,506.146	15.30	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	51.94640		0.05195	41.60960	0.04161	51.946	15.30	0.00	0	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,415.36270		1.41536	1,378.99160	1.37899	1,415.363	15.14	0.00	0	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	61.16270		0.06116	51.49160	0.05149	61.163	15.14	0.00	0	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	1,004.29560		1.00430	960.03840	0.96004	1,004.296	15.17	0.00	0	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	150.09560		0.15010	132.53840	0.13254	150.096	15.17	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.16530		14.16530	14.13120	14.13120		16.26	0.00	0	0	7,837.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,780.83600		1.78084	1,735.01200	1.73501	1,780.836	15.25	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	105.53600		0.10554	93.81200	0.09381	105.536	15.25	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,772.13630		1.77214	1,726.16810	1.72617	1,772.136	15.24	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	106.83630		0.10684	94.96810	0.09497	106.836	15.24	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	108.14970		0.10815	96.13420	0.09613	108.150	15.23	0.00	0	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,763.44970		1.76345	1,717.33420	1.71733	1,763.450	15.23	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.37370		14.37370	14.33580	14.33580		16.39	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,111.57490		1.11157	1,054.29100	1.05429	1,111.575	15.57	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	527.87490		0.52787	508.49100	0.50849	527.875	15.57	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,106.40480		1.10640	1,049.10590	1.04911	1,106.405	15.58	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	532.70480		0.53270	513.30590	0.51331	532.705	15.58	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,101.25270		1.10125	1,043.93970	1.04394	1,101.253	15.60	0.00	0	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	537.55270		0.53755	518.13970	0.51814	537.553	15.60	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.82190		14.82190	14.77840	14.77840		16.63	0.00	0	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,670.12850		1.67013	1,615.44150	1.61544	1,670.129	15.48	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	538.22850		0.53823	527.04150	0.52704	538.228	15.48	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	542.26810		0.54227	531.14420	0.53114	542.268	15.48	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,664.16810		1.66417	1,609.54420	1.60954	1,664.168	15.48	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,658.22510		1.65823	1,603.67090	1.60367	1,658.225	15.49	0.00	0	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	546.32510		0.54633	535.27090	0.53527	546.325	15.49	0.00	0	0	0.00
2025	On 07/11/2013	Bond Future			107.14643		107.14643	107.87588	107.87588		0.00	0.00	0	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	3,843.57000		3.84357	3,114.12000	3.11412	3,843.570	0.00	0.00	0	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	3,853.57000		3.85357	3,124.12000	3.12412	3,853.570	0.00	0.00	0	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	3,863.57000		3.86357	3,134.12000	3.13412	3,863.570	0.00	0.00	0	0	0.00
2038	On 07/11/2013	Bond Future			102.88646		102.88646	104.24859	104.24859		0.00	0.00	0	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	7,103.54000		7.10354	5,741.41000	5.74141	7,103.540	0.00	0.00	0	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Put	7,113.54000		7.11354	5,751.41000	5.75141	7,113.540	0.00	0.00	0	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	7,123.54000		7.12354	5,761.41000	5.76141	7,123.540	0.00	0.00	0	0	0.00
2050	On 07/11/2013	Bond Future			105.23099		105.23099	105.50054	105.50054		0.00	0.00	0	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	4,759.01000		4.75901	4,489.46000	4.48946	4,759.010	0.00	0.00	0	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.00	0.00	0	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	4,769.01000		4.76901	4,499.46000	4.49946	4,769.010	0.00	0.00	0	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	4,779.01000	4.77901	4,509.46000	4.50946	4,779.010		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			399.21000	399.21000	401.04900	401.04900			0.00	0	0.00
AL37	On 06/02/2014	Index Future			404.44800	404.44800	406.31100	406.31100			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			465.43700	465.43700	467.84900	467.84900			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			471.54400	471.54400	473.98800	473.98800			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			419.03300	419.03300	420.68300	420.68300			0.00	0	770.00
ALBI	On 06/02/2014	Index Future			424.53100	424.53100	426.20300	426.20300			0.00	0	73.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.29830	9.29830	9.25440	9.25440		11.86	65,134,591.50	7,005	6,915.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	799.46810	0.79947	756.37060	0.75637	799.468	14.75	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	1.16810	0.00117	1.97060	0.00197	1.168	14.75	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	5.83620	0.00584	7.92130	0.00792	5.836	12.59	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	504.13620	0.50414	462.32130	0.46232	504.136	12.59	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	418.78290	0.41878	379.63800	0.37964	418.783	12.20	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	10.48290	0.01048	15.23800	0.01524	10.483	12.20	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	409.60150	0.40960	370.72390	0.37072	409.602	12.19	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	11.30150	0.01130	16.32390	0.01632	11.302	12.19	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	400.47270	0.40047	361.87380	0.36187	400.473	12.18	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	12.17270	0.01217	17.47380	0.01747	12.173	12.18	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	114.33130	0.11433	94.87190	0.09487	114.331	11.86	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	116.03130	0.11603	140.47190	0.14047	116.031	11.86	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	1.75980	0.00176	1.42660	0.00143	1.760	17.22	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,003.45980	1.00346	1,047.02660	1.04703	1,003.460	17.22	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.36750	9.36750	9.31760	9.31760		11.90	12,084,075.00	1,290	11,640.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,081.17630	1.08118	1,032.95720	1.03296	1,081.176	13.25	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	13.67630	0.01368	15.35720	0.01536	13.676	13.25	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	798.58800	0.79859	754.09860	0.75410	798.588	12.30	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	31.08800	0.03109	36.49860	0.03650	31.088	12.30	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	281.35290	0.28135	255.69740	0.25570	281.353	11.88	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	213.85290	0.21385	238.09740	0.23810	213.853	11.88	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	209.02880	0.20903	189.74940	0.18975	209.029	12.09	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	301.52880	0.30153	332.14940	0.33215	301.529	12.09	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	205.12950	0.20513	186.14160	0.18614	205.130	12.11	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	307.62950	0.30763	338.54160	0.33854	307.630	12.11	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	201.29010	0.20129	182.59130	0.18259	201.290	12.12	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	313.79010	0.31379	344.99130	0.34499	313.790	12.12	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	159.70100	0.15970	144.26310	0.14426	159.701	12.33	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	392.20100	0.39220	426.66310	0.42666	392.201	12.33	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	33.94610	0.03395	31.45340	0.03145	33.946	13.26	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	966.44610	0.96645	1,013.85340	1.01385	966.446	13.26	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	21.99650	0.02200	20.55100	0.02055	21.997	14.52	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,254.49650	1.25450	1,302.95100	1.30295	1,254.496	14.52	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.45040	9.45040	9.39530	9.39530		12.08	5,197,720.00	550	4,190.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	325.79350	0.32579	301.67930	0.30168	325.793	12.14	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	365.39350	0.36539	396.37930	0.39638	365.393	12.14	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	321.56370	0.32156	297.70100	0.29770	321.564	12.15	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	371.16370	0.37116	402.40100	0.40240	371.164	12.15	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	376.97660	0.37698	408.46420	0.40846	376.977	12.17	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	317.37660	0.31738	293.76420	0.29376	317.377	12.17	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.53400	9.53400	9.47640	9.47640		12.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	285.24150		0.28524		265.87810	0.26588	285.242	12.66	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	641.24150		0.64124		679.47810	0.67948	641.242	12.66	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	282.11690		0.28212		262.93030	0.26293	282.117	12.67	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	648.11690		0.64812		686.53030	0.68653	648.117	12.67	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	279.02010		0.27902		260.12830	0.26013	279.020	12.68	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	655.02010		0.65502		693.72830	0.69373	655.020	12.68	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.01470		10.01470		9.95310	9.95310		13.56	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,830.58420		2.83058	2,771.14900	2.77115		2,830.584	14.86	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	65.88420		0.06588	68.04900	0.06805		65.884	14.86	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,784.14230		2.78414	2,724.87430	2.72487		2,784.142	14.80	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	69.44230		0.06944	71.77430	0.07177		69.442	14.80	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	73.15580		0.07316	75.66600	0.07567		73.156	14.73	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,737.85580		2.73786	2,678.76600	2.67877		2,737.856	14.73	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.81250		9.81250		9.83100	9.83100		13.72	0.00	0	50.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	726.49020		0.72649	745.43960	0.74544		726.490	15.25	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	3.99020		0.00399	4.43960	0.00444		3.990	15.25	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	716.67160		0.71667	735.63940	0.73564		716.672	15.18	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	4.17160		0.00417	4.63940	0.00464		4.172	15.18	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	706.86150		0.70686	725.84840	0.72585		706.861	15.11	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	4.36150		0.00436	4.84840	0.00485		4.361	15.11	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.92290		9.92290		9.93620	9.93620		15.69	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	339.10020		0.33910	329.51660	0.32952		339.100	15.77	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	356.20020		0.35620	333.31660	0.33332		356.200	15.77	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	334.84500		0.33484	325.19940	0.32520		334.845	15.79	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	361.94500		0.36194	338.99940	0.33900		361.945	15.79	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	330.63550		0.33064	320.92790	0.32093		330.636	15.81	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	367.73550		0.36774	344.72790	0.34473		367.736	15.81	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			288.54070		288.54070	-253.21480	-253.21480				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			555.19870		555.19870	544.00270	544.00270				0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			734.54820		734.54820	680.33520	680.33520				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			543.75250		543.75250	506.95750	506.95750				0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			208.07650		208.07650	208.41380	208.41380				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			203.50220		203.50220	164.18110	164.18110				0.00	0	2,830.00
CF CANDO CAEO	On 26/08/2013	Can-Do Future			12.96310		12.96310	14.46660	14.46660				0.00	0	5,000.00
CF CANDO CAEP	On 30/08/2013	Can-Do Future			0.00000		0.00000	0.00000	0.00000				0.00	0	12,500.00
CF CANDO CAER	On 30/08/2013	Can-Do Future			10,000.00000		10,000.00000	10,000.00000	10,000.00000				0.00	0	0.00
CF CANDO CAES	On 17/09/2013	Can-Do Future			10,000.00030		10,000.00030	7,901.31070	7,901.31070				0.00	0	20.00
CF CANDO CAET	On 17/09/2013	Can-Do Future			6,097.24760		6,097.24760	5,295.69380	5,295.69380				0.00	0	20.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CF CANDO CAEU	On 25/09/2013	Can-Do Future			41.14680		41.14680		44.00000	44.00000			1,320,000.00	30,000	30,000.00
CF CANDO CAEV	On 23/09/2013	Can-Do Future			40.90030		40.90030		46.08000	46.08000			0.00	0	0.00
CF CANDO CAEW	On 25/09/2013	Can-Do Future			2,860.56090		2,860.56090		3,000.00000	3,000.00000			1,500,000.00	50	50.00
CHF / R	On 16/09/2013	Foreign Exchange Future			11.15750		11.15750		11.16180	11.16180		16.00	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	1,320.18140		1.32018		1,324.25820	1.32426	1,320.181	21.57	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	2.68140		0.00268		2.45820	0.00246	2.681	21.57	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	1,310.28650		1.31029		1,314.35530	1.31436	1,310.286	21.53	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	2.78650		0.00279		2.55530	0.00256	2.786	21.53	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	1,300.39560		1.30040		1,304.45600	1.30446	1,300.396	21.49	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	2.89560		0.00290		2.65600	0.00266	2.896	21.49	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.31730		11.31730		11.31580	11.31580		15.39	0.00	0	75.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	683.78850		0.68379		684.02550	0.68403	683.789	14.70	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	156.48850		0.15649		158.22550	0.15823	156.489	14.70	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	677.02620		0.67703		677.28640	0.67729	677.026	14.71	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	159.72620		0.15973		161.48640	0.16149	159.726	14.71	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	670.30720		0.67031		670.58830	0.67059	670.307	14.72	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	163.00720		0.16301		164.78830	0.16479	163.007	14.72	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.68510		1.68510		1.67720	1.67720		16.95	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,952.19890		0.19522		1,874.04980	0.18740	1,952.199	18.26	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	1.19890		0.00012		2.04980	0.00020	1.199	18.26	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,852.56500		0.18526		1,774.69350	0.17747	1,852.565	17.90	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	1.56500		0.00016		2.69350	0.00027	1.565	17.90	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,753.04470		0.17530		1,675.12060	0.16751	1,753.045	17.53	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	2.04470		0.00020		3.12060	0.00031	2.045	17.53	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.69840		1.69840		1.68930	1.68930		16.66	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	877.87600		0.08779		781.80880	0.07818	877.876	16.30	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	393.87600		0.03939		388.80880	0.03888	393.876	16.30	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	821.01280		0.08210		728.73630	0.07287	821.013	16.37	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	437.01280		0.04370		435.73630	0.04357	437.013	16.37	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	766.83610		0.07668		678.61200	0.06786	766.836	16.44	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	482.83610		0.04828		485.61200	0.04856	482.836	16.44	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			107.97446		107.97446		108.12484	108.12484			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	2,015.54000		2.01554		1,865.16000	1.86516	2,015.540		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	2,025.54000		2.02554		1,875.16000	1.87516	2,025.540		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	2,035.54000		2.03554		1,885.16000	1.88516	2,035.540		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			10.15310		78.71337		10.12886	78.88211			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	13,050.87000		13.05087		12,882.13000	12.88213	13,050.870		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	12,962.59000		12.96259		12,793.85000	12.79385	12,962.590		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ES33	On 07/11/2013	Bond Future	8.51	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	12,874.44000		12.87444	12,705.70000	12.70570	12,874.440			0.00	0	0.00
ES33	On 06/02/2014	Bond Future			10.29171		79.74614	10.26660	79.91714				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	5,390.03000		5.39003	5,219.03000	5.21903	5,390.030			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	5,314.50000		5.31450	5,143.50000	5.14350	5,314.500			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	5,239.08000		5.23908	5,068.08000	5.06808	5,239.080			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			418.82300		418.82300	420.50500	420.50500				0.00	0	107.00
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	271,670.00000		27.16700	254,850.00000	25.48500	271,670.000			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	271,770.00000		27.17700	254,950.00000	25.49500	271,770.000			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	271,870.00000		27.18700	255,050.00000	25.50500	271,870.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI			424.31800		424.31800	426.02300	426.02300				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
GOVI	On 06/02/2014	GOVI	439.99	Put	156,720.00000		15.67200	139,670.00000	13.96700	156,720.000			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	156,820.00000		15.68200	139,770.00000	13.97700	156,820.000			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	156,920.00000		15.69200	139,870.00000	13.98700	156,920.000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI			430.03000		430.03000	431.75800	431.75800				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	119,600.00000		11.96000	102,320.00000	10.23200	119,600.000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Put	119,700.00000		11.97000	102,420.00000	10.24200	119,700.000			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	119,800.00000		11.98000	102,520.00000	10.25200	119,800.000			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			192.43800		192.43800	193.87600	193.87600				0.00	0	1,078.00
IGOV	On 06/02/2014	Index Future			194.98700		194.98700	196.44400	196.44400				0.00	0	166.00
ILBI	On 07/11/2013	Index Future			524.36800		524.36800	526.18200	526.18200				0.00	0	0.00
ILBI	On 06/02/2014	Index Future			531.45900		531.45900	533.29800	533.29800				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



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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 18/09/2013		Jibar Tradeable Future	5.20000	94.80000		5.22000	94.78000			0.00	0	700.00
JIBAR FUTURE	On 16/10/2013		Jibar Tradeable Future	5.29000	94.71000		5.28000	94.72000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013		Jibar Tradeable Future	5.32000	94.68000		5.33000	94.67000			0.00	0	3,000.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.56000	94.44000		5.49000	94.51000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014		Jibar Tradeable Future	5.67000	94.33000		5.61000	94.39000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future	5.88000	94.12000		5.55000	94.45000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	6.09000	93.91000		6.04000	93.96000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	6.46000	93.54000		6.35000	93.65000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.87000	93.13000		6.72000	93.28000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	7.20000	92.80000		7.02000	92.98000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	7.51000	92.49000		7.33000	92.67000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	7.76000	92.24000		7.59000	92.41000			0.00	0	0.00
NZ\$ / R	On 16/09/2013		Foreign Exchange Future	8.07640	8.07640		8.08380	8.08380		12.43	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.59	Call	490.82930	0.49083	497.09220	0.49709	490.829	490.829	13.53	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.59	Put	4.42930	0.00443	3.29220	0.00329	4.429	4.429	13.53	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.60	Call	481.08020	0.48108	487.28640	0.48729	481.080	481.080	13.43	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.60	Put	4.68020	0.00468	3.48640	0.00349	4.680	4.680	13.43	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.61	Call	471.34640	0.47135	477.49300	0.47749	471.346	471.346	13.33	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.61	Put	4.94640	0.00495	3.69300	0.00369	4.946	4.946	13.33	0.00	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.14660	8.14660		8.14860	8.14860		12.10	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Call	222.00450	0.22200	212.65550	0.21266	222.005	222.005	12.10	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Put	215.40450	0.21540	204.05550	0.20406	215.405	215.405	12.10	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Call	217.13630	0.21714	207.68510	0.20769	217.136	217.136	12.10	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Put	220.53630	0.22054	209.08510	0.20909	220.536	220.536	12.10	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Call	212.91180	0.21291	203.42660	0.20343	212.912	212.912	12.13	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Put	226.31180	0.22631	214.82660	0.21483	226.312	226.312	12.13	0.00	0	0.00
R / ¥EN	On 16/09/2013		Foreign Exchange Future	9.59470	9.59470	0.10422	9.54190	9.54190		15.93	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.04	Call	251.87800	0.02519	168.67530	0.01687	251.878	251.878	15.29	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.04	Put	4,704.87800	0.47049	5,149.67530	0.51497	4,704.878	4,704.878	15.29	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.05	Call	239.01720	0.02390	161.91340	0.01619	239.017	239.017	15.27	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.05	Put	4,792.01720	0.47920	5,242.91340	0.52429	4,792.017	4,792.017	15.27	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.06	Call	229.22090	0.02292	155.42660	0.01554	229.221	229.221	15.31	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.06	Put	4,882.22090	0.48822	5,336.42660	0.53364	4,882.221	4,882.221	15.31	0.00	0	0.00
R023	On 07/11/2013		Bond Future	8.49406	96.82545		8.41777	97.29599			0.00	0	11,644.00
R023	On 07/11/2013	6.49	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.49	Put	13,416.68000	13.41668	12,946.14000	12.94614	13,416.680	13,416.680		0.00	0	0.00
R023	On 07/11/2013	6.50	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.50	Put	13,343.95000	13.34395	12,873.41000	12.87341	13,343.950	13,343.950		0.00	0	0.00
R023	On 07/11/2013	6.51	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.51	Put	13,271.27000	13.27127	12,800.73000	12.80073	13,271.270	13,271.270		0.00	0	0.00
R023	On 06/02/2014		Bond Future	8.62316	98.09588		8.54366	98.57256			0.00	0	0.00
R023	On 06/02/2014	7.84	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.84	Put	4,833.33000	4.83333	4,356.65000	4.35665	4,833.330	4,833.330		0.00	0	0.00
R023	On 06/02/2014	7.85	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.85	Put	4,769.65000	4.76965	4,292.97000	4.29297	4,769.650	4,769.650		0.00	0	0.00
R023	On 06/02/2014	7.86	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.86	Put	4,706.01000	4.70601	4,229.33000	4.22933	4,706.010	4,706.010		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R157	On 07/11/2013	Bond Future			6.64104		113.83598		6.54137	114.01951		2.96	0.00	0	31,050.00
R157	On 07/11/2013	Bond Future	5.59	Call	71.59000		0.07159	94.14000	0.09414		71.590	2.89	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	2,027.43000	2.02743		1,866.45000	1.86645		2,027.430	2.89	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	73.56000	0.07356		96.58000	0.09658		73.560	2.89	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	2,010.58000	2.01058		1,850.07000	1.85007		2,010.580	2.89	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	75.57000	0.07557		99.07000	0.09907		75.570	2.89	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,993.77000	1.99377		1,833.74000	1.83374		1,993.770	2.89	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.88803		115.32961	6.77049	115.51561			2.75	0.00	0	100.00
R157	On 06/02/2014	Bond Future	5.64	Call	195.72000	0.19572		232.17000	0.23217		195.720	2.68	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	2,192.86000	2.19286		2,043.31000	2.04331		2,192.860	2.68	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	198.49000	0.19849		235.33000	0.23533		198.490	2.68	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	2,179.43000	2.17943		2,030.27000	2.03027		2,179.430	2.68	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	201.30000	0.20130		238.53000	0.23853		201.300	2.68	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	2,166.05000	2.16605		2,017.28000	2.01728		2,166.050	2.68	0.00	0	0.00
R157	On 08/05/2014	Bond Future			7.18152		110.07385	7.03981	110.26245			2.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	77.73000	0.07773		96.37000	0.09637		77.730	2.10	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,771.44000	2.77144		2,601.48000	2.60148		2,771.440	2.10	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,758.85000	2.75885		2,589.12000	2.58912		2,758.850	2.10	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	78.90000	0.07890		97.77000	0.09777		78.900	2.10	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	80.08000	0.08008		99.18000	0.09918		80.080	2.10	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,746.27000	2.74627		2,576.77000	2.57677		2,746.270	2.10	0.00	0	0.00
R157	On 07/08/2014	Bond Future			7.59421		111.56474	7.41720	111.75589			2.15	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	536.97000	0.53697		607.87000	0.60787		536.970	2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	1,464.17000	1.46417		1,343.92000	1.34392		1,464.170	2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	540.71000	0.54071		611.94000	0.61194		540.710	2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	1,456.99000	1.45699		1,337.07000	1.33707		1,456.990	2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	544.46000	0.54446		616.03000	0.61603		544.460	2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	1,449.82000	1.44982		1,330.24000	1.33024		1,449.820	2.12	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			8.74175		117.67219	8.67596	118.22955			15.46	12,355,579.95	105	56,676.00
R186	On 07/11/2013	Bond Future	6.50	Call	24.44000	0.02444		31.55000	0.03155		24.440	15.16	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	21,397.74000	21.39774		20,847.49000	20.84749		21,397.740	15.16	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	53.82000	0.05382		67.83000	0.06783		53.820	15.16	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	18,780.71000	18.78071		18,237.36000	18.23736		18,780.710	15.16	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	1,072.19000	1.07219		1,224.05000	1.22405		1,072.190	15.24	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	7,586.10000	7.58610		7,180.60000	7.18060		7,586.100	15.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	6,619.21000	6.61921		6,242.39000	6.24239		6,619.210	15.28	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	1,374.23000	1.37423		1,554.77000	1.55477		1,374.230	15.28	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	1,397.92000	1.39792		1,580.59000	1.58059		1,397.920	15.28	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	6,552.98000	6.55298		6,178.29000	6.17829		6,552.980	15.28	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	1,421.90000	1.42190		1,606.70000	1.60670		1,421.900	15.29	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	6,487.14000	6.48714		6,114.58000	6.11458		6,487.140	15.29	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	5,911.48000	5.91148		5,558.44000	5.55844		5,911.480	15.31	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.25	Call	1,650.38000	1.65038		1,854.70000	1.85470		1,650.380	15.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Call	2,414.21000	2.41421		2,674.98000	2.67498		2,414.210	15.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	4,481.39000	4.48139		4,184.80000	4.18480		4,481.390	15.39	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.75	Call	3,366.69000	3.36669		3,684.03000	3.68403		3,366.690	15.46	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	3,297.07000	3.29707		3,057.05000	3.05705		3,297.070	15.46	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	4,513.33000	4.51333		4,883.84000	4.88384		4,513.330	15.58	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	2,362.34000	2.36234		2,175.49000	2.17549		2,362.340	15.58	0.00	0	1,200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R186	On 06/02/2014	Bond Future			8.85856		113.92688		8.79031	114.49155		15.68	0.00	0	100.00
R186	On 06/02/2014	Bond Future	7.74	Call	1,518.48000		1.51848	1,664.05000	1.66405	1,518.480		15.39	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	11,298.37000		11.29837	10,879.27000	10.87927	11,298.370		15.39	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	1,537.11000		1.53711	1,683.99000	1.68399	1,537.110		15.39	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	11,224.40000		11.22440	10,806.61000	10.80661	11,224.400		15.39	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	1,556.62000		1.55662	1,704.85000	1.70485	1,556.620		15.39	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	11,151.40000		11.15140	10,734.96000	10.73496	11,151.400		15.39	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.97733		115.46093	8.90646	116.03337			15.22	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,119.29000		1.11929	1,218.09000	1.21809	1,119.290		14.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	17,881.87000		17.88187	17,408.23000	17.40823	17,881.870		14.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,131.80000		1.13180	1,231.46000	1.23146	1,131.800		14.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	17,796.64000		17.79664	17,323.86000	17.32386	17,796.640		14.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	17,711.63000		17.71163	17,239.72000	17.23972	17,711.630		14.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,144.42000		1.14442	1,244.95000	1.24495	1,144.420		14.96	0.00	0	0.00
R186	On 07/08/2014	Bond Future			9.09951		111.73415	9.02593	112.31427			15.22	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	3,946.26000		3.94626	4,176.93000	4.17693	3,946.260		15.03	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	10,571.04000		10.57104	10,221.59000	10.22159	10,571.040		15.03	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	3,974.92000		3.97492	4,206.71000	4.20671	3,974.920		15.03	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	10,514.52000		10.51452	10,166.19000	10.16619	10,514.520		15.03	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,003.71000		4.00371	4,236.62000	4.23662	4,003.710		15.04	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	10,458.21000		10.45821	10,111.00000	10.11100	10,458.210		15.04	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future			276.06426		276.06426	276.11642	276.11642			0.00	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	0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Put	3,925.74000		3.92574	3,873.58000	3.87358	3,925.740		0.00	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	0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	3,935.74000		3.93574	3,883.58000	3.88358	3,935.740		0.00	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	0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	3,945.74000		3.94574	3,893.58000	3.89358	3,945.740		0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.59125		106.77677	5.48977	106.88712			1.74	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	64.14000		0.06414	83.78000	0.08378	64.140		1.70	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	940.15000		9.40150	849.44000	0.84944	940.150		1.70	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	65.89000		0.06589	85.93000	0.08593	65.890		1.70	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	930.90000		9.30900	840.59000	0.84059	930.900		1.70	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	67.68000		0.06768	88.11000	0.08811	67.680		1.71	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	921.69000		9.21690	831.77000	0.83177	921.690		1.71	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.68112		103.77004	5.54876	103.88185			1.46	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	248.18000		0.24818	291.84000	0.29184	248.180		1.45	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	621.58000		6.21580	553.43000	0.55343	621.580		1.45	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	251.21000		0.25121	295.23000	0.29523	251.210		1.45	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	616.12000		6.16120	548.33000	0.54833	616.120		1.45	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	254.27000		0.25427	298.65000	0.29865	254.270		1.45	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	610.69000		6.10690	543.26000	0.54326	610.690		1.45	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.79152		105.16732	5.60253	105.28072			0.77	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	63.15000		0.06315	85.95000	0.08595	63.150		0.76	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	697.02000		6.97020	606.42000	0.60642	697.020		0.76	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	692.02000		6.92020	601.70000	0.60170	692.020		0.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R201	On 08/05/2014	Bond Future	4.75	Call	64.21000		0.06421		87.29000	0.08729	64.210	0.76	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	65.28000		0.06528		88.65000	0.08865	65.280	0.76	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	687.03000		0.68703		597.00000	0.59700	687.030	0.76	0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.97739		102.18287		5.65759	102.29781		0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	199.74000		0.19974		246.65000	0.24665	199.740	0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	447.13000		0.44713		379.10000	0.37910	447.130	0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	201.09000		0.20109		248.21000	0.24821	201.090	0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	444.87000		0.44487		377.05000	0.37705	444.870	0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	202.44000		0.20244		249.76000	0.24976	202.440	0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	442.62000		0.44262		375.00000	0.37500	442.620	0.77	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/11/2013	Bond Future			199.68573		199.68573		202.42483	202.42483			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	9,304.27000		9.30427		6,565.17000	6.56517	9,304.270		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Put	9,314.27000		9.31427		6,575.17000	6.57517	9,314.270		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	9,324.27000		9.32427		6,585.17000	6.58517	9,324.270		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			7.49467		103.78576		7.36322	104.22540		5.62	0.00	0	19,620.00
R203	On 07/11/2013	Bond Future	5.71	Call	10.13000		0.01013		17.12000	0.01712	10.130		0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	6,181.57000		6.18157		5,748.92000	5.74892	6,181.570		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	27.46000		0.02746		43.71000	0.04371	27.460		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	5,201.13000		5.20113		4,777.74000	4.77774	5,201.130		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	28.40000		0.02840		45.11000	0.04511	28.400		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	5,166.64000		5.16664		4,743.71000	4.74371	5,166.640		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	29.37000		0.02937		46.55000	0.04655	29.370		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	5,132.20000		5.13220		4,709.74000	4.70974	5,132.200		0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	101,556.24000		101.55624		101,995.88000	101.99588	101,556.240		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		0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.67854		105.14752		7.53615	105.59300		5.20	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	110.25000		0.11025		146.88000	0.14688	110.250		0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	5,683.96000		5.68396		5,275.11000	5.27511	5,683.960		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	158.52000		0.15852		207.64000	0.20764	158.520		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	5,101.53000		5.10153		4,705.17000	4.70517	5,101.530		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	161.49000		0.16149		211.33000	0.21133	161.490		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	5,071.43000		5.07143		4,675.79000	4.67579	5,071.430		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	164.50000		0.16450		215.08000	0.21508	164.500		0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	5,041.38000		5.04138		4,646.48000	4.64648	5,041.380		0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.87009		102.40237		7.71530	102.85392		4.86	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	116.09000		0.11609		150.41000	0.15041	116.090		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	6,554.23000		6.55423		6,137.00000	6.13700	6,554.230		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	118.02000		0.11802		152.80000	0.15280	118.020		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	6,524.78000		6.52478		6,108.01000	6.10801	6,524.780		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	119.97000		0.11997		155.23000	0.15523	119.970		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	6,495.35000		6.49535		6,079.06000	6.07906	6,495.350		0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,069.38000		1.06938		1,252.87000	1.25287	1,069.380		0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	2,448.43000		2.44843		2,180.37000	2.18037	2,448.430		0.00	0	0.00
R203	On 07/08/2014	Bond Future			8.08675		103.78930		7.91756	104.24696		4.86	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,068.18000		1.06818		1,233.46000	1.23346	1,068.180		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R203	On 07/08/2014	Bond Future	7.29	Put	3,246.10000	3.24610	2,953.72000	2.95372	3,246.100	4.81	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,077.47000	1.07747	1,243.72000	1.24372	1,077.470	4.81	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	3,227.69000	3.22769	2,936.28000	2.93628	3,227.690	4.81	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,086.81000	1.08681	1,254.03000	1.25403	1,086.810	4.81	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	3,209.35000	3.20935	2,918.91000	2.91891	3,209.350	4.81	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			7.67843	104.47244	7.56423	104.95293		7.58	0.00	0	29,092.00
R204	On 07/11/2013	Bond Future	6.29	Call	75.93000	0.07593	107.36000	0.10736	75.930	7.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	6,111.46000	6.11146	5,662.40000	5.66240	6,111.460	7.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	78.11000	0.07811	110.28000	0.11028	78.110	7.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	6,068.62000	6.06862	5,620.30000	5.62030	6,068.620	7.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	80.35000	0.08035	113.27000	0.11327	80.350	7.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	6,025.86000	6.02586	5,578.29000	5.57829	6,025.860	7.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	443.41000	0.44341	565.89000	0.56589	443.410	7.50	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	3,339.21000	3.33921	2,981.20000	2.98120	3,339.210	7.50	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.82750	101.81326	7.70601	102.30012		7.36	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	309.66000	0.30966	380.34000	0.38034	309.660	7.20	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	6,259.38000	6.25938	5,843.20000	5.84320	6,259.380	7.20	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	314.74000	0.31474	386.32000	0.38632	314.740	7.20	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	6,221.61000	6.22161	5,806.33000	5.80633	6,221.610	7.20	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	319.88000	0.31988	392.38000	0.39238	319.880	7.20	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	6,183.92000	6.18392	5,769.56000	5.76956	6,183.920	7.20	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.98562	103.18416	7.85599	103.67764		7.16	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	341.08000	0.34108	405.39000	0.40539	341.080	7.03	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	8,070.79000	8.07079	7,641.62000	7.64162	8,070.790	7.03	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	345.50000	0.34550	410.47000	0.41047	345.500	7.03	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	8,033.66000	8.03366	7,605.15000	7.60515	8,033.660	7.03	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	349.96000	0.34996	415.61000	0.41561	349.960	7.03	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	7,996.58000	7.99658	7,568.75000	7.56875	7,996.580	7.03	0.00	0	0.00
R204	On 07/08/2014	Bond Future			8.15794	100.55077	8.01928	101.05092		7.16	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	1,698.37000	1.69837	1,893.18000	1.89318	1,698.370	7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	4,321.58000	4.32158	4,016.24000	4.01624	4,321.580	7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	1,711.48000	1.71148	1,907.30000	1.90730	1,711.480	7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	4,297.58000	4.29758	3,993.25000	3.99325	4,297.580	7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	1,724.67000	1.72467	1,921.48000	1.92148	1,724.670	7.09	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	4,273.67000	4.27367	3,970.33000	3.97033	4,273.670	7.09	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 07/11/2013	Bond Future			6.10273	102.65156	5.99915	102.67000		0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	5.32000	0.00532	6.71000	0.00671	5.320	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	329.16000	0.32916	312.11000	0.31211	329.160	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	5.43000	0.00543	6.84000	0.00684	5.430	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	327.47000	0.32747	310.44000	0.31044	327.470	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	5.54000	0.00554	6.97000	0.00697	5.540	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	325.79000	0.32579	308.78000	0.30878	325.790	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	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R207	On 07/11/2013	Bond Future			8.00747		98.71418		7.89930	99.22328		9.67	0.00	0	27,380.00
R207	On 07/11/2013	Bond Future	6.69	Call	144.39000		0.14439		192.50000	0.19250	144.390	9.46	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	6,575.55000		6.57555		6,114.56000	6.11456	6,575.550	9.46	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	147.99000		0.14799		197.06000	0.19706	147.990	9.46	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	6,528.39000		6.52839		6,068.36000	6.06836	6,528.390	9.46	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	151.67000		0.15167		201.71000	0.20171	151.670	9.46	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	6,481.35000		6.48135		6,022.29000	6.02229	6,481.350	9.46	0.00	0	0.00
R207	On 06/02/2014	Bond Future			8.14938		96.37029		8.03536	96.88607		9.42	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	399.93000		0.39993		478.62000	0.47862	399.930	9.24	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	7,511.37000		7.51137		7,074.28000	7.07428	7,511.370	9.24	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	405.95000		0.40595		485.56000	0.48556	405.950	9.24	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	7,468.19000		7.46819		7,032.02000	7.03202	7,468.190	9.24	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	412.05000		0.41205		492.59000	0.49259	412.050	9.24	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	7,425.13000		7.42513		6,989.89000	6.98989	7,425.130	9.24	0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.30060		97.66798		8.18016	98.19077		9.37	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	428.11000		0.42811		497.11000	0.49711	428.110	9.21	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	10,118.26000		10.11826		9,664.47000	9.66447	10,118.260	9.21	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	433.21000		0.43321		502.86000	0.50286	433.210	9.21	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	10,074.70000		10.07470		9,621.56000	9.62156	10,074.700	9.21	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	438.35000		0.43835		508.67000	0.50867	438.350	9.21	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	10,031.20000		10.03120		9,578.73000	9.57873	10,031.200	9.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future			8.46331		95.35067		8.33582	95.88057		9.37	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,118.73000		2.11873		2,326.98000	2.32698	2,118.730	9.28	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	5,389.14000		5.38914		5,067.49000	5.06749	5,389.140	9.28	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,134.09000		2.13409		2,343.33000	2.34333	2,134.090	9.28	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	5,361.34000		5.36134		5,040.68000	5.04068	5,361.340	9.28	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,149.51000		2.14951		2,359.76000	2.35976	2,149.510	9.28	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	5,333.62000		5.33362		5,013.97000	5.01397	5,333.620	9.28	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			8.17100		93.02331		8.06332	93.58500		11.05	0.00	0	14,428.00
R208	On 07/11/2013	Bond Future	6.79	Call	120.62000		0.12062		163.96000	0.16396	120.620	10.82	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	7,655.32000		7.65532		7,136.97000	7.13697	7,655.320	10.82	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	123.84000		0.12384		168.12000	0.16812	123.840	10.82	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	7,601.31000		7.60131		7,083.90000	7.08390	7,601.310	10.82	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	127.14000		0.12714		172.37000	0.17237	127.140	10.82	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	7,547.43000		7.54743		7,030.97000	7.03097	7,547.430	10.82	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	625.22000		0.62522		777.65000	0.77765	625.220	10.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	4,195.18000		4.19518		3,785.92000	3.78592	4,195.180	10.94	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			8.30178		94.24389		8.18905	94.81299		10.50	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	379.27000		0.37927		457.34000	0.45734	379.270	10.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	8,665.27000		8.66527		8,174.24000	8.17424	8,665.270	10.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	385.30000		0.38530		464.35000	0.46435	385.300	10.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	8,615.39000		8.61539		8,125.34000	8.12534	8,615.390	10.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	391.41000		0.39141		471.44000	0.47144	391.410	10.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	8,565.63000		8.56563		8,076.56000	8.07656	8,565.630	10.29	0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.43509		92.11639		8.31694	92.69320		9.98	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	300.08000		0.30008		357.30000	0.35730	300.080	9.79	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	11,505.34000		11.50534		10,985.75000	10.98575	11,505.340	9.79	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	304.36000		0.30436		362.24000	0.36224	304.360	9.79	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	11,453.61000		11.45361		10,934.68000	10.93468	11,453.610	9.79	0.00	0	0.00

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 08/05/2014	Bond Future	6.31	Put	11,401.95000	11.40195	10,883.69000	10.88369	11,401.950	9.79	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	308.69000	0.30869	367.24000	0.36724	308.690	9.79	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.57586	93.36401	8.45189	93.94866		9.98	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,093.50000	2.09350	2,315.32000	2.31532	2,093.500	9.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	5,878.89000	5.87889	5,516.06000	5.51606	5,878.890	9.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,110.19000	2.11019	2,333.20000	2.33320	2,110.190	9.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	5,846.21000	5.84621	5,484.57000	5.48457	5,846.210	9.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,126.96000	2.12696	2,351.16000	2.35116	2,126.960	9.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	5,813.65000	5.81365	5,453.20000	5.45320	5,813.650	9.90	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			9.51365	70.70505	9.48404	70.91161		23.05	0.00	0	18,862.00
R209	On 07/11/2013	Bond Future	8.65	Call	867.52000	0.86752	927.47000	0.92747	867.520	22.71	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	7,312.52000	7.31252	7,165.91000	7.16591	7,312.520	22.71	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	1,101.87000	1.10187	1,172.35000	1.17235	1,101.870	22.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	6,440.37000	6.44037	6,304.29000	6.30429	6,440.370	22.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	1,120.15000	1.12015	1,191.39000	1.19139	1,120.150	22.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	6,380.57000	6.38057	6,245.25000	6.24525	6,380.570	22.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	1,138.63000	1.13863	1,210.65000	1.21065	1,138.630	22.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	6,321.09000	6.32109	6,186.55000	6.18655	6,321.090	22.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	2,166.55000	2.16655	2,273.98000	2.27398	2,166.550	22.95	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	4,040.40000	4.04040	3,941.27000	3.94127	4,040.400	22.95	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	2,614.33000	2.61433	2,733.70000	2.73370	2,614.330	23.01	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	3,412.46000	3.41246	3,325.27000	3.32527	3,412.460	23.01	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Put	3,034.69000	3.03469	2,955.20000	2.95520	3,034.690	23.05	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.50	Call	2,939.59000	2.93959	3,066.66000	3.06666	2,939.590	23.05	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Call	3,655.82000	3.65582	3,797.44000	3.79744	3,655.820	23.17	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	2,377.80000	2.37780	2,312.86000	2.31286	2,377.800	23.17	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			9.62020	71.63276	9.58965	71.84207		22.09	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	1,528.17000	1.52817	1,593.18000	1.59318	1,528.170	21.73	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	9,581.37000	9.58137	9,437.07000	9.43707	9,581.370	21.73	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	1,546.16000	1.54616	1,611.69000	1.61169	1,546.160	21.73	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	9,518.23000	9.51823	9,374.45000	9.37445	9,518.230	21.73	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	1,564.28000	1.56428	1,630.35000	1.63035	1,564.280	21.73	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	9,455.36000	9.45536	9,312.12000	9.31212	9,455.360	21.73	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.72636	69.45246	9.69484	69.66462		22.05	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	15,807.69000	15.80769	15,637.89000	15.63789	15,807.690	21.71	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,048.09000	1.04809	1,090.45000	1.09045	1,048.090	21.71	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,059.58000	1.05958	1,102.28000	1.10228	1,059.580	21.71	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	15,728.52000	15.72852	15,559.06000	15.55906	15,728.520	21.71	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,071.15000	1.07115	1,114.22000	1.11422	1,071.150	21.71	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	15,649.57000	15.64957	15,480.48000	15.48048	15,649.570	21.71	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.83445	70.39309	9.80192	70.60819		22.05	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,824.30000	3.82430	3,919.54000	3.91954	3,824.300	21.80	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	9,400.48000	9.40048	9,280.62000	9.28062	9,400.480	21.80	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,849.40000	3.84940	3,945.04000	3.94504	3,849.400	21.81	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	9,351.00000	9.35100	9,231.54000	9.23154	9,351.000	21.81	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,874.59000	3.87459	3,970.63000	3.97063	3,874.590	21.81	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	9,301.73000	9.30173	9,182.67000	9.18267	9,301.730	21.81	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

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/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		151.45844	151.45844		153.34125	153.34125			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	8,531.56000	8.53156	6,648.75000	6.64875	8,531.560		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	8,541.56000	8.54156	6,658.75000	6.65875	8,541.560		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	8,551.56000	8.55156	6,668.75000	6.66875	8,551.560		0.00	0	0.00
R210	On 31/03/2028	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/11/2013	Bond Future		128.62352	128.62352		129.33557	129.33557			0.00	0	522.00
R211	On 07/11/2013	Bond Future	129.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Put	1,366.48000	1.36648	654.43000	0.65443	1,366.480		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put	1,376.48000	1.37648	664.43000	0.66443	1,376.480		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Put	1,386.48000	1.38648	674.43000	0.67443	1,386.480		0.00	0	0.00
R211	On 31/01/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/11/2013	Bond Future		128.59996	128.59996		129.79447	129.79447			0.00	0	21,791.00
R212	On 07/11/2013	Bond Future	132.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put	4,390.04000	4.39004	3,195.53000	3.19553	4,390.040		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put	4,400.04000	4.40004	3,205.53000	3.20553	4,400.040		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put	4,410.04000	4.41004	3,215.53000	3.21553	4,410.040		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		9.32877	81.58526		9.31454	81.68833		19.89	0.00	0	12,136.00
R213	On 07/11/2013	Bond Future	8.59	Call	1,016.64000	1.01664	1,057.13000	1.05713	1,016.640		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	6,636.04000	6.63604	6,573.46000	6.57346	6,636.040		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	1,034.53000	1.03453	1,075.47000	1.07547	1,034.530		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	6,574.07000	6.57407	6,511.94000	6.51194	6,574.070		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	1,052.64000	1.05264	1,094.02000	1.09402	1,052.640		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	6,512.44000	6.51244	6,450.75000	6.45075	6,512.440		0.00	0	0.00
R213	On 06/02/2014	Bond Future		9.44362	82.65571		9.42891	82.76019		20.09	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	1,503.55000	1.50355	1,539.69000	1.53969	1,503.550		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	10,348.59000	10.34859	10,280.25000	10.28025	10,348.590		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	1,520.54000	1.52054	1,556.94000	1.55694	1,520.540		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	10,282.90000	10.28290	10,214.82000	10.21482	10,282.900		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	1,537.66000	1.53766	1,574.33000	1.57433	1,537.660		0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	10,217.45000	10.21745	10,149.64000	10.14964	10,217.450		0.00	0	0.00
R213	On 08/05/2014	Bond Future		9.55386	80.23042		9.53867	80.33633		19.78	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,072.23000	1.07223	1,096.20000	1.09620	1,072.230		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	16,233.98000	16.23398	16,152.04000	16.15204	16,233.980		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,107.89000	1.108373	1,107.89000	1.10789	1,083.730		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	16,155.78000	16.15578	16,074.03000	16.07403	16,155.780		0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R213	On 08/05/2014	Bond Future	7.66	Call	1,095.33000		1.09533		1,119.68000	1.11968	1,095.330	19.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	16,077.80000		16.07780	15,996.24000	15.99624	16,077.800	16,077.800	19.47	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.66810		81.31711		9.65241	81.42444		19.78	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	3,885.48000		3.88548	3,936.29000	3.93629	3,885.480	3,885.480	19.58	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	9,857.80000		9.85780	9,801.28000	9.80128	9,857.800	9,857.800	19.58	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	3,910.85000		3.91085	3,961.86000	3.96186	3,910.850	3,910.850	19.58	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	9,807.16000		9.80716	9,750.84000	9.75084	9,807.160	9,807.160	19.58	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	3,936.31000		3.93631	3,987.52000	3.98752	3,936.310	3,936.310	19.59	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	9,756.70000		9.75670	9,700.58000	9.70058	9,756.700	9,756.700	19.59	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 07/11/2013	Bond Future			9.66525		71.03333		9.62530	71.31713		23.31	0.00	0	577.00
R214	On 07/11/2013	Bond Future	7.79	Call	89.32000		0.08932	102.49000	0.10249	89.320	89.320	22.87	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	15,848.23000		15.84823	15,577.60000	15.57760	15,848.230	15,848.230	22.87	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	91.83000		0.09183	105.31000	0.10531	91.830	91.830	22.87	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	15,751.59000		15.75159	15,481.27000	15.48127	15,751.590	15,751.590	22.87	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	94.40000		0.09440	108.19000	0.10819	94.400	94.400	22.87	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	15,655.21000		15.65521	15,385.20000	15.38520	15,655.210	15,655.210	22.87	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.77564		71.96535		9.73437	72.25285		23.56	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	2,352.37000		2.35237	2,463.65000	2.46365	2,352.370	2,352.370	23.27	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	8,195.59000		8.19559	8,019.37000	8.01937	8,195.590	8,195.590	23.27	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	2,375.70000		2.37570	2,487.71000	2.48771	2,375.700	2,375.700	23.27	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	8,139.36000		8.13936	7,963.87000	7.96387	8,139.360	8,139.360	23.27	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	2,399.17000		2.39917	2,511.91000	2.51191	2,399.170	2,399.170	23.27	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	8,083.42000		8.08342	7,908.66000	7.90866	8,083.420	8,083.420	23.27	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.72800		92.07282		9.67774	92.52821			0.00	0	780.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000		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	20,448.34000		20.44834	19,992.95000	19.99295	20,448.340	20,448.340		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	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	20,319.01000		20.31901	19,863.62000	19.86362	20,319.010	20,319.010		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	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	20,189.94000		20.18994	19,734.55000	19.73455	20,189.940	20,189.940		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.84202		93.28085		9.79000	93.74223			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000		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	7,115.88000		7.11588	6,654.50000	6.65450	7,115.880	7,115.880		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	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	7,014.61000		7.01461	6,553.23000	6.55323	7,014.610	7,014.610		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	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	6,913.53000		6.91353	6,452.15000	6.45215	6,913.530	6,913.530		0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future			20,105.92000		20,105.92000	20,074.81000	20,074.81000	20,074.81000			0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49780		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	251.75560		0.02518	255.87860	0.02559	251.756	251.756	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	173.75560		0.01738	177.87860	0.01779	173.756	173.756	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	201.78720		0.02018	205.99370	0.02060	201.787	201.787	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	223.78720		0.02238	227.99370	0.02280	223.787	223.787	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	160.12020		0.01601	164.28520	0.01643	160.120	160.120	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	282.12020		0.02821	286.28520	0.02863	282.120	282.120	13.73	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
<b>Total for Derivatives :</b>											<b>3,205,343,873.40</b>	<b>331,739</b>	<b>2 263 235.00</b>
<b><u>i-Bonds</u></b>													
AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.91870			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.08500	107.09216		7.08500	107.07190			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.13144			0.00	0	3,000,000.00
AA05	On 22/03/2019	Spot Bond		8.64000	106.70792		8.64000	106.68339			0.00	0	46,000,000.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	99.92114			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.02786			0.00	0	5,000,000.00
AB012	On 21/11/2022	Spot Bond		8.00000	48.46617		8.00000	48.45584			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.50500	97.28492		9.50500	97.26037			0.00	0	3,000,000.00
AB06	On 27/03/2015	Spot Bond		7.43500	104.33410		7.43500	104.31341			0.00	0	5,217,000.00
AB07	On 07/03/2014	Spot Bond		6.59500	105.26295		6.59500	105.24439			0.00	0	10,100,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.41762			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.93000	107.37522		8.93000	107.34972			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.09184			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond		0.64000	137.20410		0.64000	137.21465			0.00	0	600,000.00
ABCP13	On 07/12/2023	Spot Bond		2.38000	129.51297		2.38000	258.94343			0.00	0	200,000.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.99995			0.00	3,000,000	1,000,000.00
ABFN05	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.57026			0.00	1,500,000	300,000.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.80584			0.00	0	300,000.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.25178			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.30832			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	101.34588			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond		7.69500	110.61287		7.69500	110.59017			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	103.52080			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABL11A		On 29/09/2014	Spot Bond	7.19500	106.26064		7.19500	106.24022			93,535,000.00	13,000	13,000.00
ABL11B		On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.09065			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.16648			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.96798			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.94479			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.02807			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.21618			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.42926			0.00	0	0.00
ABL8A		On 19/09/2013	Spot Bond	6.29500	106.07922		6.29500	106.06099			0.00	0	801,000.00
ABL8B		On 19/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.66110			0.00	0	0.00
ABLC09		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.11037			0.00	0	0.00
ABLC10		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.11252			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	5.09000	131.31623		5.09000	131.31067			5,090,000,000.00	1,000,000	1,600,000.00
ABLI03		On 15/03/2015	Spot Bond	3.05000	125.68188		3.05000	125.68340			0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond	2.59000	117.08252		2.59000	117.08531			0.00	0	0.00
ABLI05		On 18/02/2018	Spot Bond	4.24000	98.74305		4.24000	98.74111			0.00	0	0.00
ABLI06		On 19/07/2020	Spot Bond	5.95000	102.82003		5.95000	99.39703			1,368,500,000,000.00	230,000,000	230,000,000.00
ABLS2A		On 13/07/2016	Spot Bond	11.23000	112.11465		11.23000	112.08137			0.00	0	0.00
ABLS2B		On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.31658			0.00	0	0.00
ABLS3		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.40498			0.00	0	0.00
ABLS4		On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.48203			0.00	0	0.00
ABLS5		On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.63917			0.00	0	0.00
ABLS11		On 29/06/2019	Spot Bond	3.89000	110.27459		3.89000	110.27338			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	31.13190		100.00000	31.05648			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.12000	161.76340		2.12000	161.76933			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN07	On 13/06/2015	Spot Bond		2.76000	152.57316		2.76000	152.57612			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.15000	163.51101		2.15000	163.51686			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.36000	160.37764		2.36000	160.38247			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.22625	70.48390		8.22625	70.45993			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.22625	70.48390		8.22625	70.45993			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond		84.61000	17.31558		84.61000	17.28652			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	88.73000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.25834			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	89.87000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond		100.00000	46.78473		100.00000	46.69597			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	88.61000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	89.13000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	84.87000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	84.61000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.89789			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.74208			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	83.95000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.73500	104.08431		6.73500	104.06548			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	110.97000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	86.08000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	87.92000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	86.67000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.03953			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.22500	117.81106		7.22500	117.78834			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.78659			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000	0.00000	83.58000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000	0.00000	83.61000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.89500		91.49120	2.89500	97.01820				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.99000		96.47218	2.99000	140.54220				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.96000		108.19162	2.96000	183.16375				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000	0.00000	95.40000				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000	0.00000	82.69000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.92500		85.43174	9.92500	86.70277				0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ABN69	On 28/02/2016	Spot Bond	0.00000		100.00000	0.00000	102.25000				0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000	0.00000	89.57000				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	104.43270				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000	0.00000	87.33000				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	10.04000		104.60695	10.04000	105.20288				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	9.98500		105.41249	9.98500	105.61307				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.13500		89.07687	9.13500	89.85648				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	103.60000				0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ABN85	On 05/07/2018	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
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	8.53000	109.37618		8.53000	109.35136			0.00	0	109,000.00
ABS5		On 01/05/2015	Spot Bond	7.03500	104.61610		7.03500	104.59645			0.00	0	5,800,000.00
ABS6		On 01/06/2020	Spot Bond	9.12500	97.33382		9.12500	97.31009			0.00	0	106,000.00
ABS7		On 11/09/2026	Spot Bond	10.24000	93.79415		10.24000	93.76870			0.00	0	0.00
ABS9		On 17/03/2016	Spot Bond	7.68500	107.98661		7.68500	107.96449			0.00	0	0.00
ABSI1		On 11/06/2014	Spot Bond	4.00000	125.17693		4.00000	125.17518			0.00	0	0.00
ABSI1		On 11/06/2014	Spot Bond	1.34000	127.76593		1.34000	127.77331			0.00	0	400,000.00
ABSI2		On 07/12/2023	Spot Bond	2.19000	131.53082		2.19000	262.97918			0.00	0	100,000.00
ABSI3		On 31/01/2017	Spot Bond	0.58000	122.89611		0.58000	125.64703			0.00	0	0.00
ABSI4		On 31/01/2022	Spot Bond	2.10000	121.17851		2.10000	123.61727			0.00	0	0.00
ACL01U		On 30/06/2015	Spot Bond	100.00000	33.78173		100.00000	33.69989			0.00	0	0.00
ACL020		On 31/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.84962			0.00	0	0.00
ACL025		On 31/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.84962			0.00	0	0.00
ACL028		On 15/09/2015	Spot Bond	11.38500	109.81072		11.38500	109.77768			0.00	0	0.00
ACL029		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.14883			0.00	0	0.00
ACL02U		On 20/03/2018	Spot Bond	100.00000	1.69957		100.00000	1.69545			0.00	0	0.00
ACL033		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.15285			0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.20968			0.00	0	0.00
ACL039		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.21665			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	10.13022		100.00000	10.10568			0.00	0	0.00
ACL041		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.20569			0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.14481			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	58.40250		11.00000	58.38580			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	10.13022		100.00000	10.10568			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.07287			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL070		On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.10115			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	101.35184			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.41924			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.57068			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.35170			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.39734			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.41741			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.56524			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.56524			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.56869			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.31521			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.56869			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.56177			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	84.21398			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.28957			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.26966			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.18194			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.26966			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.37001			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.41543			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.43367			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.39717			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL099	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.17829				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.31522				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.58000	103.75729	9.58000	103.78834				0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.20577				0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.54000	101.23666	7.54000	101.21641				0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.48716				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.63064				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.36830				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.53439				0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	5.05099	100.00000	5.03981				0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	6.81872	100.00000	6.80372				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	77.51379				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	156.32628				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	156.39896				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.35166				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.12631				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.12631				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.53439				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.30598				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.29502				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.44654				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.86974				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.44511				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.14333			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.31946			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.40598			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.84316			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.18208			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.35715			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	101.13630			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.11619			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.32812			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.30376			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.18201			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.15093			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.21126			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.32447			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.26053			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.18749			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.20760			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.43326	10.23000	104.40496			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.22752			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.19664			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.68051			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	106.85869			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.13596			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.58000	102.75769	9.58000	102.73142			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.31892			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.04845	1.75000	108.17483			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.20578			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.20924			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.29604			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.34148			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.25059			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.22695			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.33239			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.28695			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.38691			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.29604			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.35057			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.86200			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.33239			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.28689			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.36436			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.38808			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.09968			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.11065			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.19647			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.22389			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.39365			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.38328			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.48679			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.30513			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.47226			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.47771			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.48679			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	88.94889			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.41415			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.41415			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	114.20180			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	115.01190			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.21421			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.20148			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.54439			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.10033			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.88734			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.46246			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.50329			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.12683			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.31025			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.53121			0.00	0	0.00
ADCP02		On 10/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.14023			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	5.61889		100.00000	5.60527			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.08746			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.09741			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.10402			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.71572			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.79499			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.90053			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.68939			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.16500		98.57065		8.16500	98.54824			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.90998			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.07118			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.55000		103.96908		8.55000	103.94543			0.00	0	405,000.00
AIR02	On 30/04/2023	Spot Bond	9.68000		116.14858		9.68000	116.11859			0.00	0	6,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		44.54538		100.00000	44.43747			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.33500		113.06209		7.33500	113.03995			0.00	0	7,500,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		42.51783		100.00000	42.41483			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		15.22106		100.00000	15.18738			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.24000		145.88577		3.24000	145.88672			0.00	0	100,000.00
AIRL02	On 18/02/2014	Spot Bond	4.59000		100.53749		4.59000	126.51206			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.73218			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.22990			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.28445			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.29523			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.10062			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.05000		106.95449		9.05000	106.92863			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.70905			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.60414			0.00	0	100,000.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		92.80015		100.00000	92.57045			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.43920			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	7.41000		112.81048		7.41000	112.78806			0.00	0	7,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.16921			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.29926			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond		6.77500	103.78897		6.77500	103.76977			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.05716			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.17500	105.10883		7.17500	105.08858			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.98000	107.20701		8.98000	107.18129			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.38625			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.22306	104.91711		11.22306	103.59949			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.13793	102.43085		11.13793	102.10605			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.17709	102.29838		11.17709	102.03096			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.51950			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.21625	102.04609		11.21625	101.89794			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.28725	100.23375		12.28725	100.10401			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.55752			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.55752			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.55760			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.47306	100.68854		11.47306	101.09034			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.37332	103.43783		11.37332	101.91413			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.13793	102.43085		11.13793	102.10605			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.37760	102.14583		11.37760	101.96867			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.60028	94.47428		10.60028	101.25692			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.47391			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.46105			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.46105			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.37815			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	10.73740		100.97789		10.73740	101.19211			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.75500		99.81253		11.75500	99.67462			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	94.85636			0.00	1,738,574	869,287.00
BAYA26	On 30/09/2017	Spot Bond	10.22500		66.15378		10.22500	96.89232			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	83.01384			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.04787			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.32949			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		77.72728		12.22500	101.43112			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.43845			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.45000		62.18070		11.45000	97.03839			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.39324			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.43091			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.43091			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	101.37513			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.03814			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.22306		105.27054		14.22306	104.02489			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.57491		101.88417		15.57491	101.78302			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.47887		101.54035		14.47887	101.75611			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.91917			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.91917			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.91917			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.99402			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		9.83995		100.00000	9.82128			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYD1U	On 30/06/2035	Spot Bond	100.00000		21.51319	100.00000	21.46107				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		19.57942	100.00000	19.53199				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.08606	100.00000	12.05679				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.08606	100.00000	12.05679				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.61262	100.00000	14.57723				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.66159	100.00000	12.63092				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		68.22929	100.00000	68.09983				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.62757				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.55771				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.59570				0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond	100.00000		97.33333	100.00000	97.07447				0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond	100.00000		86.28842	100.00000	86.08491				0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000		82.02247	100.00000	81.83857				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.09000		104.63359	2.09000	168.11506				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.60000		91.65934	8.60000	130.52740				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.60000		92.97680	8.60000	130.89058				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.98500		95.91929	8.98500	95.89626				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.40460				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.13489				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	100.44358				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	101.56675				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.24116				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		53.61471	100.00000	53.48483				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.20000		98.89067	8.20000	98.86908				0.00	0	3,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.67200			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.63833			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.65256			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.69999			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.74739			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.87970			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	9.39647		100.00000	9.37370			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.47123			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.49678			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.50772			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.51137			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.55511			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.61335			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	5.88389		100.00000	5.86963			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	5.88389		100.00000	5.86963			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.19575			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.29938			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.32764			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.58000	104.59852		8.58000	104.57465			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.41240			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.56292			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	4.19997		100.00000	4.18979			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	4.19997		100.00000	4.18979			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.42000	103.97018		6.42000	103.95234			0.00	0	24,400,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.56806			0.00	0	7,600,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BIDC31	On 04/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.18827			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	97.58687			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00746			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond		100.00000	6.41772		100.00000	6.40217			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.02164			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.07708			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.08148			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.08946			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.12244			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.10724			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.31533			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	11.49490		100.00000	11.46706			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.99500	110.80824		6.99500	110.78755			0.00	0	504,000.00
CBL08	On 02/11/2016	Spot Bond		9.63000	116.45035		9.63000	116.42059			57,780,000.00	6,000	200,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.78646			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.27874			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.33000	105.97903		9.33000	105.95276			121,290,000.00	13,000	7,103,000.00
CBL12	On 06/09/2018	Spot Bond		11.36000	105.19422		11.36000	105.16264			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.65817			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.61000	100.55964		11.61000	100.52881			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.40693			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.52000	102.31759		9.52000	102.29174			133,280,000.00	14,000	5,610,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.07515			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		12.05000	95.97767		12.05000	95.94715			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.45617				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000	0.00000	101.92900				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.36480				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.46000		93.31666	10.46000	93.29081				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.43000		115.15542	10.43000	115.12343				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.28000		110.96113	10.28000	110.93073				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.68000		115.15044	9.68000	115.12087				0.00	0	22,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.20224				0.00	4,000,000	2,000,000.00
CGR11	On 28/03/2016	Spot Bond	11.88000		105.32139	11.88000	105.28837				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.26906				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.58704				0.00	2,000,000	1,000,000.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000	0.00000	101.25680				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.44446				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.86244				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	99.85056				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.20394				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.20171				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.22396				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.16000				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.21351				0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				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	101.28791				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN145	On 20/09/2013	Spot Bond	10.94500	106.31985	10.94500	106.28820				0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.52500	104.48431	8.52500	104.46005				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.68066				0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.82273				0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.82273				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.25293				0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	23.89970	100.00000	23.84180				0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	23.70571	100.00000	23.64828				0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	61.08686	100.00000	60.93889				0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	61.08686	100.00000	60.93889				0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	61.08686	100.00000	60.93889				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	61.08686	100.00000	60.93889				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	61.08686	100.00000	60.93889				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	61.08686	100.00000	60.93889				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.35173				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	61.08686	100.00000	60.93889				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	61.52710	100.00000	61.37804				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.76637				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.73227				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	101.53938	10.11000	101.51217				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.73227				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.90928				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	100.02980	2.76000	111.74226				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	108.65158		3.14000	111.57732			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	99.91217		8.25000	99.89022			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	101.73227			0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.73227			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	118.28146		3.10000	112.91543			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	117.91139		2.40000	112.56428			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.96085			0.00	0	0.00
CLN211		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.84638			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.78815			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.79915			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.28500	103.69347		8.28500	103.67047			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.83682			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.82434			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.66665			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.67630			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.33500	103.87159		8.33500	103.84841			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.33500	103.87159		8.33500	103.84841			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	8.38500	102.68353		8.38500	102.66049			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.38825			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.54520			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.70941			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.70941			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	69.86825		100.17539	69.69872			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.87333			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.21825			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.40939			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00003			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.99996			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	100.07452		9.35000	100.04967			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	100.07452		9.35000	100.04967			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.99996			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.99996			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	99.99993			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.28636			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.99993			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.08585			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.08585			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.08585			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.08585			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.08585			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.11577			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.16546			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.16546			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.16546			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.16546			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.16546			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.17376			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.38000	105.17594		9.38000	105.14975			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.63672			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.12065			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.15743			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.15743			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.49679			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.59820			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.87171			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.27786			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.26877			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.28787			0.00	0	1,000,000.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.06880			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00027			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00008			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.28422			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	101.53405			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.18641			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.06477			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.23240			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.44140			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.44140			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN286		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.44140			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.44140			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.26869			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	99.92660			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.35640			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.35640			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.33980			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.23062			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.33980			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.06305			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.49230			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.23066			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.23066			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.22722			0.00	0	0.00
CLN300		On 20/12/2017	Spot Bond	100.00000	7.21992		100.00000	7.20243			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	100.25382			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.20500	92.37571		11.20500	93.24435			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN315	On 20/03/2023	Spot Bond	11.72500	91.79090		11.72500	94.93319			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.16676			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.50857			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.24747			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.64174			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.55920			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	101.41455		8.80500	102.80149			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.30513			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.64880			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	101.37237			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.39962			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.50493			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.99946			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.84282			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.84282			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.84282			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.54828			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.11437			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.62509			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.66739			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	24.36030		100.00000	24.30668			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	24.36030		100.00000	24.30668			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN42	On 18/04/2028	Spot Bond	7.01000	36.46449	7.01000	37.07784				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	134.17407				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	0.00077	100.00000	0.00077				0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00077	100.00000	0.00077				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.98500	95.91929	8.98500	123.88368				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.60000	29.81470	8.60000	130.52740				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.60000	30.20131	8.60000	130.89058				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	84.97068				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	84.84217				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.96339				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.96339				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.40647				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.30426				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.32440				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.33239				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.64174				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.19784				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.83500	113.36835	8.83500	110.22884				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.98000	102.09279	8.98000	102.06829				0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond	10.37000	113.83711	10.37000	113.80568				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.28500	107.47592	8.28500	107.45208				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.96000	108.87223	9.96000	108.84347				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.51500	95.24854	10.51500	95.22187				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.33000	96.06783	11.33000	96.03891				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
COT03	On 05/06/2028	Spot Bond		11.33000	88.84807		11.33000	88.82132			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.94752			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.96404			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.87700			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.44930			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.09317			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.50022			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.82000	90.75194		12.82000	89.45285			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	10.57228		100.00000	10.53927			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.46227			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		8.25500	97.11474		8.25500	98.20351			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.40658			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.52567			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.29389			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.42685			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.50005			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.35344			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond		7.22000	101.37053		7.22000	101.37053			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.08500	122.75117		7.08500	122.72782			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		8.54000	104.94417		8.54000	104.92033			444,080,000.00	52,000	36,422,000.00
DV23	On 27/02/2023	Spot Bond		9.16500	105.22179		9.16500	105.19575			256,620,000.00	28,000	85,304,000.00
E170	On 01/08/2020	Spot Bond		8.21000	128.47504		8.21000	128.44696			4,105,000,000.00	500,000	18,500,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	106.75161			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.83661			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.82286			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	99.81333			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.38873			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.00010	105.99981		0.00010	130.55197			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond		2.52000	109.08725		2.42000	110.41898			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond		2.47000	97.40735		2.47000	97.41003			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.56000	97.69867		2.56000	96.43032			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.86000	104.29520		9.86000	104.26792			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.71000	110.22666		9.71000	110.19826			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.38000	101.00956		10.38000	100.98179			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		11.02000	89.09757		11.02000	94.03708			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.12493			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.30538			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond		100.00000	81.11111		100.00000	80.93126			20,000,000,000,000.00	200,000,000	100,000,000.00
EPFC07	On 20/02/2014	Spot Bond		100.00000	67.34317		100.00000	67.21915			87,100,000,000,000.00	871,000,000	399,000,000.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	61.71339		100.00000	61.56389			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	81.05727		100.00000	80.87912			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond		100.00000	68.47837		100.00000	68.47836			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond		100.00000	98.42306		100.00000	98.16541			0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond		100.00000	84.45270		100.00000	84.26292			0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond		100.00000	80.21978		100.00000	80.04386			10,000,000,000,000.00	100,000,000	100,000,000.00
EQS01	On 18/11/2014	Spot Bond		3.00000	128.04269		3.00000	128.04440			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.24500	104.68630		11.24500	104.65519			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	106.65914			0.00	0	300,000.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.69204			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.01251			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.97000		83.86116		9.97000	98.49219			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.14620			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.13390			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.12995			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.14904			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.14386			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.12347			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.12733			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.11972			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.12530			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.11860			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.12325			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.72500		105.70629		6.72500	101.81499			2,777,425,000.00	413,000	2,413,000.00
ES18	On 20/04/2018	Spot Bond	7.76000		108.96389		7.76000	108.94123			16,078,720,000.00	2,072,000	150,072,000.00
ES23	On 25/01/2023	Spot Bond	8.83500		108.22197		8.83500	108.19655			3,534,000,000,000.00	400,000,000	642,000,000.00
ES26	On 02/04/2026	Spot Bond	9.23000		92.98462		9.23000	92.96169			8,990,703,020,000.00	974,074,000	538,274,000.00
ES33	On 15/09/2033	Spot Bond	10.04000		81.60373		10.01500	81.75921			1,374,556,320.00	136,908	890,099,954.00
ES42	On 25/04/2042	Spot Bond	10.25500		84.97409		10.25500	86.69309			2,051,000,000,000.00	200,000,000	1,306,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00015			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.73388			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.13017			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.83671			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.11473			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	100.00000		44.44442		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
FR002U	On 02/08/2023	Spot Bond	100.00000		10.88004	100.00000	10.85369				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.58790	100.00000	10.56226				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.19915				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.20812				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.22605				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.24397				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.33500		105.68388	7.33500	105.66320				0.00	0	8,400,000.00
FRB05	On 21/12/2018	Spot Bond	9.45000		97.63326	9.45000	97.60864				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.23475				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.23468				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.63134				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000	0.00000	102.90265				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.25000		105.09995	11.25000	105.06853				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000	0.00000	99.85698				0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000		86.73947	100.00000	86.55672				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.20000		121.87056	2.20000	122.69239				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.22000		131.20970	2.22000	262.33692				0.00	0	200,000.00
FRBI28	On 31/03/2028	Spot Bond	2.97000		96.70129	2.97000	140.87603				0.00	0	200,000.00
FRBI33	On 07/12/2033	Spot Bond	2.85000		109.95326	2.85000	186.14668				0.00	0	100,000.00
FRBN04	On 15/09/2015	Spot Bond	7.49500		117.26759	7.49500	117.24414				0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000		35.80547	100.00000	35.72665				0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000		35.80547	100.00000	35.72665				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.09100		56.84323	8.09100	56.12404				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50100		36.28318	9.50100	35.37792				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000		35.06068	9.73000	34.12623				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC01U	On 30/09/2013	Spot Bond	100.00000		92.73218	100.00000	92.50036				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000	0.00000	102.21777				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	99.99993				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	102.25496				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.39765				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	99.99993				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	99.99993				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000	0.00000	102.15063				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	99.99993				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.58908				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.81315				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.35179				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.50149				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.74069				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.14023	7.47000	98.00000				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.14023	7.47000	100.00000				0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.78494				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.48679				0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.83126				0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.98506				0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.40871				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	109.02103				0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.20011				0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.45955				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.11269	6.00000	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
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.73344			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.07907			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.56300			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.67182			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.97240			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.82582			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.06100			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.19108			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.96698			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.90366			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.69901			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.66638			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.10799			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.08088			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.00677			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.11161			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.78055			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.53699		100.09221	12.50660			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.30877			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.21456			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.58148			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.78949			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.99994			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.70381			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.46489			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	101.48317			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.33896			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.37782			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.85841			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.87896			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.25001			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.87896			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.23790			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.35057			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.84468	13.22500	51.82635			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.26332			0.00	0	0.00
FRC164		On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.84861			0.00	0	0.00
FRC165		On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.84861			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.26513			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.93567			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.33058			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.85000	85.24765	3.85000	88.19503			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	101.39599			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.39599			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.10270			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.16676			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.56274			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.17513			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.80038			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.49341			0.00	0	200,000,000.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.41862			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.13572			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.09254			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.75198			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.47030			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.46125			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.69642			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.70307			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.23314			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.56845			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.44000	118.10977		3.44000	111.85384			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.49042			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.50685			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.42000	108.17682		3.42000	112.01976			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		0.92000	99.02874		0.92000	118.64018			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.44000	105.23794		3.44000	111.85384			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		1.90000	104.89813		1.90000	120.31483			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		1.97000	107.11688		1.97000	123.66074			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.64563			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond		100.00000	23.85518		100.00000	23.79739			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.30746			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.00494			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond		4.73000	111.70403		4.73000	111.70029			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.04254			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.27867			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.47951			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.98060			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.74946			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.68018			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	101.39843			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.85453			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	101.39663			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.03137			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	103.89448			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.99993			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.25100		100.00000	9.22859			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.04000		139.81209		4.04000	139.81007			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.90712			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000		0.00000	102.28940			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.75055			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	103.29252			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	103.22035			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.00652			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	102.05990			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.73000		125.89310		2.73000	251.70362			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.23000		131.10287		2.23000	262.12326			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS43	On 07/12/2023	Spot Bond		2.95000	123.68054		2.95000	247.27847			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.57000	101.55667		2.57000	119.33803			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.53053			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.10000	119.83296		2.10000	119.83747			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.75708			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.93578			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.40024			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.16914			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		3.01000	88.28856		3.01000	88.28970			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond		100.00000	0.79216		100.00000	0.79025			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	12.79114		104.97509	12.75878			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond		0.00000	100.00000		0.00000	100.25427			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	19.73034		101.07593	19.68208			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	11.00970		100.44759	10.98291			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.18538			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	17.97884		100.76967	17.93500			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	101.53090			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.47212			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.68000	96.65846		2.68000	96.66055			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.05214			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.12037			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.78786			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.56500	94.58062		2.56500	100.29515			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS87	On 31/01/2025	Spot Bond		2.59500	94.29497		2.59500	99.99215			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	99.95954			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.12329			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.43000	128.96381		2.43000	326.75151			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.04249			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.92672			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.35468			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.33301			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.31590			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		6.06500	106.49206		6.06500	102.22891			0.00	0	1,200,000.00
FRX15	On 14/03/2015	Spot Bond		6.53500	107.15407		6.53500	107.13535			0.00	0	1,000,000.00
FRX16	On 15/09/2016	Spot Bond		7.52500	104.85403		7.52500	104.83298			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		8.14000	105.02487		8.14000	105.00210			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		8.30000	112.17050		8.30000	112.14557			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.94000	102.80078		8.94000	102.77636			125,160,000.00	14,000	914,000.00
FRX23	On 28/02/2023	Spot Bond		10.00500	86.24793		10.00500	86.26208			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		10.01000	107.19678		10.01000	107.16817			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.81000	89.95587		10.81000	89.93015			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.96000	76.84681		10.96000	76.82442			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	101.34315			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.89335			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.33000	104.02359		9.33000	103.99767			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	100.39649			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRA305	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.69521			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.69553			0.00	0	0.00
GRA307	On 15/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.83119			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.08241			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.32972			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.25686			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.03829			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.95413			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.76553			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.99519			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.54510			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.55799			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.58287			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond		100.00000	3.42371	100.00000	3.41614				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.61372			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.65653			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	101.41580			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.13639			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.76472			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.48276			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.18057			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.38490			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.95820			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.23771			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.69878			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.35274			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.43414			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.48370			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.35178			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				204,548,600,000.00	2,045,486	2,045,486.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	105.71999			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	105.71999			0.00	0	0.00
HMS1B5	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	107.16340			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.71277			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.86763		102.25413		7.86763	99.16508			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	105.99339			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.74883			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.22053		102.28208		8.22053	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	106.34684			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.79515			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.67102		102.32301		8.67102	108.65492			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	107.59754			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.85173			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	108.25653			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	110.02252			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.76858			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.87302			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.90705			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.35000	107.95548		8.35000	107.93149			283,900,000.00	34,000	29,911,000.00
HWAY23	On 07/12/2023	Spot Bond		2.00000	133.58678		2.00000	267.09118			0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond		1.98000	136.63800		1.98000	267.52852			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.97000	94.38574		9.97000	94.36079			49,850,000.00	5,000	13,005,000.00
HWAY35	On 31/07/2035	Spot Bond		9.96500	94.34028		9.96500	94.31534			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		2.02000	105.97882		1.95500	106.68521			262,600,000,000.00	130,000,000	916,143,000.00
I2038	On 31/01/2038	Spot Bond		2.48000	101.76525		2.41000	103.09788			99,200,000,000.00	40,000,000	467,236,800.00
I2046	On 31/03/2046	Spot Bond		2.43000	102.19755		2.43000	102.53118			0.00	0	0.00
I2050	On 31/12/2050	Spot Bond		2.59000	104.08423		2.58000	104.33619			7,770,000,000.00	3,000,000	175,153,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	91.05000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.38500	108.96908		7.38500	108.94761			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.72291			0.00	0	200,000.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.58946			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.30843			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.63341			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		7.06500	104.81236		7.06500	104.79258			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.88500	107.94608		7.88500	107.92340			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.68000	109.30997		8.68000	109.28473			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.99500	103.85911		6.99500	103.83961			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.60508			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.11968			0.00	2,000,000	1,000,000.00
IBL26	On 18/08/2014	Spot Bond		3.89000	109.57842		3.89000	109.57728			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.70500	101.67587		7.70500	101.65498			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.35501			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.37771				0.00	2,900,000	800,000.00
IBL34	On 31/01/2017	Spot Bond	0.74000	106.12733	0.74000	124.98613				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.17000	104.64553	2.17000	122.96903				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.95243				0.00	0	2,000,000.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.88052				0.00	0	100,000.00
IBL39	On 02/04/2018	Spot Bond	8.35000	105.06431	8.35000	105.04083				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.37335				0.00	0	100,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.08170				0.00	0	300,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.18812				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.88000	97.77814	8.88000	97.75494				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.44000	90.50869	9.44000	90.48601				56,640,000.00	6,000	205,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.39471				0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.43000	84.99776	8.43000	98.80800				0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.49000	103.71757	9.49000	98.63252				0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.43788				0.00	12,000,000	6,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.45201				0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.64500	103.49671	7.64500	99.48461				0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.66000	102.88827	8.66000	98.39329				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00225	100.00000	0.00224				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.76959	5.00000	101.75586				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.76959	5.00000	101.75586				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.36299	5.00000	100.34952				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.76959	5.00000	101.75586				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.80260	4.00000	101.79164				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.24923				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.16144			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.33291			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	112.52912		9.20000	112.50147			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.13181			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.13181			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.14628			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.72684		100.00000	8.70570			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.56706			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.32542			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.21129			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.38500	103.29550		9.38500	103.26975			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.98531			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.18295			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.77210			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.52296			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	3.78567		100.00000	3.77385			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond		100.00000	94.07216		100.00000	93.83033			0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond		100.00000	87.74038		100.00000	87.52998			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond		5.25000	97.44214		5.25000	99.91377			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond		5.25000	99.89942		5.25000	99.81336			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond		5.25000	99.69885		5.25000	99.61315			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond		5.35000	99.57673		5.35000	99.48960			0.00	0	0.00
INA342	On 15/10/2013	Spot Bond		5.35000	99.28690		5.35000	99.20028			0.00	0	0.00
INA343	On 22/10/2013	Spot Bond		5.45000	99.17077		5.45000	99.08274			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond		100.00000	50.00000		100.00000	99.72678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IND336	On 03/09/2013	Spot Bond	100.00000		98.11828	100.00000	97.85523				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	5.25000		99.79903	5.25000	99.71315				0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000		94.55959	100.00000	94.31525				0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000		92.63959	100.00000	92.40506				0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	5.35000		99.48960	5.35000	99.40263				0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	5.35000		99.38815	5.35000	99.30135				0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000		88.16425	100.00000	87.95181				0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000		86.69834	100.00000	86.49289				0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	5.45000		99.06808	5.45000	98.98023				0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	5.45000		98.96561	5.45000	98.87794				0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	5.45000		98.86334	5.45000	98.77586				0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000		81.29176	100.00000	81.11111				0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000		80.04386	100.00000	79.86871				0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000		78.83369	100.00000	78.66379				0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000		77.65957	100.00000	77.49469				0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000		76.51992	100.00000	76.35983				0.00	0	0.00
INF405	On 28/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.39862				0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.26487				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.29146				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.22306		103.77499	11.22306	102.91492				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.22306		101.24095	11.22306	101.40443				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.34059				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	102.03390				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.31179				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.58449	6.50000	102.56656				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.44140			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.03114			0.00	0	0.00
ING175		On 28/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.97012			0.00	0	0.00
ING177		On 28/02/2015	Spot Bond	100.00000	26.15089		100.00000	26.08754			0.00	0	0.00
ING178		On 28/08/2015	Spot Bond	100.00000	16.73657		100.00000	16.69603			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.10572			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.10572			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.21167			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.31783			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	94.20426			0.00	0	0.00
ING198		On 28/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.97051			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.97123			0.00	0	0.00
ING202		On 07/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.19280			0.00	0	0.00
ING203		On 07/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.20152			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.29398			0.00	0	0.00
ING206		On 18/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.00694			0.00	0	0.00
ING208		On 19/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.99223			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.70010			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.75122			0.00	0	0.00
ING215		On 28/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.97051			0.00	0	0.00
ING216		On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.12959			0.00	0	0.00
ING217		On 17/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.98700			0.00	0	0.00
ING219		On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.85084			0.00	0	0.00
ING220		On 14/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.65959			0.00	0	0.00
ING221		On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.27949			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.44510			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.44510			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.78002			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	67.66929		100.00000	67.50535			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.37815			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	66.66667		100.00000	99.72678			0.00	0	0.00
IP262U	On 26/09/2013	Spot Bond		100.00000	92.40506		100.00000	92.17172			0.00	0	0.00
IP263U	On 06/11/2013	Spot Bond		100.00000	83.71560		100.00000	83.52403			0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond		100.00000	81.47321		100.00000	81.29176			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond		100.00000	80.04386		100.00000	99.99993			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.81958			0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond		100.00000	83.71560		100.00000	83.52403			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.75925			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.77630			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.78772			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.39500	104.49722		8.39500	104.47374			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.64500	105.06132		6.64500	105.04266			79,740,000.00	12,000	12,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.63526			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.93000	106.88221		8.93000	106.85683			0.00	0	5,109,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.95020			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.99987			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.36675			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.56500	105.14805		8.56500	105.12395			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	103.64192			0.00	0	200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	101.75181				0.00	0	100,000.00
IV017	On 31/01/2022	Spot Bond	3.26000		96.46890	3.26000	113.35736				0.00	0	600,000.00
IV019	On 31/03/2028	Spot Bond	4.15000		91.33237	4.15000	122.68480				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.95580				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	101.15408				0.00	0	100,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000	0.00000	100.96807				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000	0.00000	100.93213				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000	0.00000	101.57573				0.00	0	100,000.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000	0.00000	101.25262				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.61930				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.95500		86.52707	3.95500	87.28156				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.95500		86.45493	3.95500	93.63256				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000	0.00000	101.68583				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000	0.00000	100.26519				0.00	5,000,000	2,500,000.00
IV03E	On 18/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.10666				0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.16781				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.95000		110.65274	11.95000	110.61785				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.63465				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	4.15000		90.36310	4.15000	122.68480				0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000		50.00005	100.00000	50.00004				0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	5.25000		95.01188	5.25000	95.01188				0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	5.25000		99.97124	5.25000	99.88506				0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	5.25000		99.87072	5.25000	99.78471				0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	5.25000		99.77039	5.25000	99.68456				0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	5.25000		99.67027	5.25000	99.58461				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA339	On 26/09/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172				0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	5.35000	99.46060	5.35000	99.37367				0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	5.35000	99.35920	5.35000	99.27246				0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	5.35000	99.25801	5.35000	99.17144				0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	5.45000	99.14141	5.45000	99.05343				0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	5.45000	99.03878	5.45000	98.95098				0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	5.45000	98.93637	5.45000	98.84875				0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	5.45000	98.83416	5.45000	98.74673				0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			93,900,000,000,000.00	939,000,000	746,000,000.00	
IVA348	On 28/11/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070				0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618				0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702				0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.27381				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.51900				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.52314				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.48883				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.91798				0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.23337				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.45087				0.00	0	3,000,000.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.43210				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.21866				0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.44899				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.09957				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.07354				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.87983			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.83099			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.83710			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.84932			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.79432			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.70763			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.51895			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.35415			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.35342			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	82.20721		100.00000	82.02247			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	85.38283		100.00000	85.18519			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	64.85959		100.00000	64.70246			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	50.57659		100.00000	50.41868			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	60.91762		100.00000	60.80205			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.52102			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond		100.00000	13.65160		100.00000	13.61853			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	40.40267		100.00000	40.30479			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.78748			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	13.61853		100.00000	13.58553			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.83068			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	53.00538		100.00000	52.83989			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.84904			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.57755			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.98000	140.17686		8.98000	140.14340			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.77615			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.62679				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.03000	95.83902	9.03000	95.81603				135,450,000.00	15,000	1,014,000.00
LGL03	On 03/04/2018	Spot Bond	9.08000	66.45978	9.08000	97.69105				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.59000	102.93969	9.59000	98.16810				47,950,000.00	5,000	7,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	102.05918				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.63500	100.31901	11.63500	100.28803				0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.26082				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	50.00005	100.00000	50.00004				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.72444				0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.78645				0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.34290				0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.24045				0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond	0.00000	100.00000	0.00000	98.88720				0.00	0	0.00
MAQ06U	On 03/09/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.79895				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.29429				0.00	20,000,000	10,000,000.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.84259				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.70772				0.00	4,500,000	1,400,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.49105				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	102.22296				0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.24371				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.91071				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.18383				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.55299				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	87.07372	100.00000	86.87170				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBP20U	On 17/02/2014	Spot Bond	100.00000		83.17311	100.00000	82.98869				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		61.03308	100.00000	60.88522				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		39.68863	100.00000	39.59249				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		38.75189	100.00000	38.65802				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		10.08120	100.00000	10.05678				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		24.61231	100.00000	24.55268				0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000		90.57072	100.00000	90.34653				0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond	100.00000		83.52403	100.00000	83.33333				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.80000		104.29079	8.80000	104.26625				26,400,000.00	3,000	1,902,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.46376				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.24167				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.35268				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	102.47844				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	102.49774				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	102.59423				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.95399				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	101.00140				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.16500		104.51094	8.16500	104.48809				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.87000		103.29435	8.87000	103.26999				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.78500		102.68167	9.78500	102.65501				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.93500		105.91976	5.93500	105.90284				0.00	0	20,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.13254				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.17823				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.79000		103.97333	9.79000	103.94601				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.53500		105.60700	7.53500	105.58577				45,210,000.00	6,000	24,600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.92951			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		9.09000	101.13465		9.09000	101.11009			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.93272			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.79000	101.05854		8.79000	101.03479			61,530,000.00	7,000	2,305,000.00
MTN01U	On 08/10/2013	Spot Bond		100.00000	89.68059		100.00000	89.46078			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond		6.41500	104.40387		6.41500	104.38595			0.00	0	1,013,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	72.42063		100.00000	72.27723			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.58500	104.18147		7.58500	104.16040			0.00	0	0.00
MTN03U	On 28/10/2013	Spot Bond		100.00000	85.48009		100.00000	85.28037			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		8.73500	105.72520		8.73500	105.70065			52,410,000.00	6,000	804,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	70.46332		100.00000	70.32755			0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond		5.76000	102.89328		5.76000	102.87720			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond		100.00000	6.11275		100.00000	6.09794			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond		100.00000	0.24953		100.00000	0.24893			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond		100.00000	6.39587		100.00000	6.38038			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond		100.00000	6.47309		100.00000	6.45741			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	5.94891		100.89771	5.93439			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.02909		100.61875	6.01440			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	100.19538			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.20022			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.20355			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.20708			0.00	6,840,000	2,280,000.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.21028			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.21173			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.23137			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.25401			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.24953		100.00000	0.24893			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.24953		100.00000	0.24893			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.36500	95.49232		9.36500	95.46857			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.33500	103.42710		7.33500	99.49519			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.91489			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.85421			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.24099			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.70063			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.44927			0.00	0	25,000,000.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	99.98320			0.00	0	125,000,000.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.52745			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	7.18500	111.03599		7.18500	111.01469			0.00	0	2,002,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.76937			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	9.05000	115.98527		9.05000	115.95737			63,350,000.00	7,000	408,000.00
NBK4		On 28/10/2024	Spot Bond	11.15500	30.68876		11.15500	30.67987			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.63500	106.52526		7.63500	106.50345			0.00	0	9,500,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.72305			0.00	0	100,000.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.76410			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.85500	104.40028		6.85500	104.38117			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.38414			0.00	0	20,000,000.00
NBK9A		On 23/03/2016	Spot Bond	7.83500	107.47466		7.83500	107.45222			0.00	0	303,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.10905			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN43	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.99995			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.20778			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.96653			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.83087			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.87234			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	84.73644			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.87974			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.60112			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.65739			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.53027			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.86185			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	80.79651			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.93531			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.60436			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.39502			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.92855			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.21129			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.23758			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.16450			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.91864			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.11972			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.11049			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.10958			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.33500	108.74826		8.33500	108.72414			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.68644			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond		5.19500	104.56282		5.19500	104.54800			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		6.19500	101.60459		6.19500	101.58781			0.00	0	1,208,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.75861			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		12.18000	114.86176		12.18000	114.82486			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	109.99989			0.00	0	0.00
NET46	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.12752			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.79540			0.00	0	200,000.00
NILB10	On 08/12/2016	Spot Bond		2.24000	158.10193		2.24000	158.10723			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.84000	103.44386		8.84000	103.41954			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.20715			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.16616			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.16616			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.47000	104.90588		9.47000	104.87920			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.06551			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.42844			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.06195			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	100.06122			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.06396			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.67000	104.87940		9.67000	105.76392			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.06671			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.06401			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.06558			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.87000		104.85319		9.87000	104.82541			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.07104			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.06780			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.06665			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.08691			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.08038			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.06881			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.96500		136.03763		3.96500	136.03578			2,775,500,000.00	700,000	30,700,000.00
NRA014	On 30/04/2014	Spot Bond	6.83500		106.48790		6.83500	106.46846			0.00	0	32,500,000.00
NRA018	On 30/11/2018	Spot Bond	8.54000		118.37295		8.54000	118.34591			0.00	0	9,525,000.00
NRA022	On 31/10/2022	Spot Bond	9.04000		123.66429		9.04000	123.63458			0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond	2.13500		164.49013		2.13500	164.49609			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.66000		123.36582		9.66000	123.33403			0.00	0	4,425,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.71874			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.69972			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.76799			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.46611			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.40135			0.00	14,750,000	3,850,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.17096			0.00	0	100,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	99.95709			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	99.94451			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		15.34426		100.00000	15.30708			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		20.49405		100.00000	20.44441			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
OCT1A4	On 18/10/2015	Spot Bond	100.00000		20.54175	100.00000	20.49199				0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000		20.57037	100.00000	20.52055				0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000		21.25724	100.00000	21.20575				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000		22.02043	100.00000	21.96710				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000		26.79038	100.00000	26.72548				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.61500		107.53985	6.61500	107.52073				72,765,000.00	11,000	1,113,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		9.17130	100.00000	9.14908				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	94.86000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		31.48271	100.00000	31.40644				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000		10.58229	100.00000	10.55665				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.57096				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.20151				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.86397				0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.20398				0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond	100.00000		83.08120	100.00000	82.89739				84,200,000,000,000.00	842,000,000	400,000,000.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.18126				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.70459				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.13865				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.11800				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.24569				0.00	17,110,000	4,330,000.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.24275				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.18557				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.14240				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.22204				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.31430			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.24188			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.18745			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.39338			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.30752			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.24000			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.48116			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.49631			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.50313			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.51827			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.58335			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.59846			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.19547			0.00	50,720,000	12,680,000.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.51900			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.38500		113.17038		6.38500	113.15105			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.81500		94.15007		5.81500	94.13541			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.40000		36.29516		8.40000	36.28700			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	6.47500		119.33921		6.38500	119.50402		37,533,431,775,000.00	5,796,669,000	16,403,528,707.00	
R158	On 15/09/2015	Spot Bond	6.38500		119.52444		6.38500	119.50402			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.28500		88.07686		6.28500	88.06205			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.38500		125.49141		6.38500	125.46998			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.21500		82.96331		6.21500	82.94952			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.64500		116.40202		8.58000	116.93697		70,253,123,724,875.00	8,126,445,775	14,069,952,341.00	
R187P	On 21/12/2026	Spot Bond	8.32000		33.77182		8.32000	33.76430			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R188P		On 21/12/2027	Spot Bond	8.24000	31.47234		8.24000	31.46539			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.73000	273.05591		1.73000	273.06880			0.00	0	323,730,080.00
R201		On 21/12/2014	Spot Bond	5.53000	105.62421		5.44500	105.71854			7,115,712,679,600.00	1,286,747,320	1,563,580,000.00
R202		On 07/12/2033	Spot Bond	2.45000	197.50976		2.36000	200.19044			161,700,000,000.00	66,000,000	1,403,715,900.00
R2023		On 28/02/2023	Spot Bond	8.39000	95.78031		8.31500	96.23224			19,760,446,820,000.00	2,355,238,000	6,118,972,000.00
R203		On 15/09/2017	Spot Bond	7.35500	106.77948		7.23000	107.19936			11,150,746,335,000.00	1,516,077,000	4,191,748,000.00
R2037		On 31/01/2037	Spot Bond	9.52000	91.10971		9.52000	91.08669			8,415,680,000,000.00	884,000,000	1,464,000,000.00
R204		On 21/12/2018	Spot Bond	7.56000	103.34474		7.45000	103.80550			27,697,572,000,000.00	3,663,700,000	6,538,517,029.00
R2048		On 28/02/2048	Spot Bond	9.58500	91.53986		9.58500	91.51658			6,073,103,925,000.00	633,605,000	2,268,705,000.00
R205		On 31/03/2014	Spot Bond	100.00000	62.05145		100.00000	61.90112			0.00	0	0.00
R206		On 15/01/2014	Spot Bond	5.62500	101.54351		5.57500	101.54753			712,912,500,000.00	126,740,000	2,112,260,000.00
R207		On 15/01/2020	Spot Bond	7.89500	97.64862		7.79000	98.13847			36,352,283,244,490.00	4,604,469,062	5,942,955,256.00
R208		On 31/03/2021	Spot Bond	8.06500	95.37812		7.96000	95.92029			16,497,656,251,600.00	2,045,586,640	7,360,988,423.00
R209		On 31/03/2036	Spot Bond	9.42500	73.05192		9.39500	73.24603			15,705,848,275,000.00	1,666,403,000	9,800,730,915.00
R210		On 31/03/2028	Spot Bond	2.35000	151.69718		2.25000	153.53766			540,905,053,050.00	230,172,363	297,965,017.00
R211		On 31/01/2017	Spot Bond	0.20000	127.22186		0.04000	127.90804			32,000,000,000.00	160,000,000	197,324,203.00
R212		On 31/01/2022	Spot Bond	1.72000	127.19855		1.60000	128.36188			270,900,000,000.00	157,500,000	1,157,138,950.00
R213		On 28/02/2031	Spot Bond	9.23500	80.70463		9.22000	80.79523			27,643,457,960,000.00	2,993,336,000	6,646,572,325.00
R214		On 28/02/2041	Spot Bond	9.53500	70.55527		9.53500	70.53741			6,272,267,874,790.00	657,815,194	9,171,700,077.00
R224C		On 15/09/2013	Spot Bond	5.20500	99.72979		5.20500	99.71561			0.00	0	0.00
R225C		On 15/03/2014	Spot Bond	5.30500	97.15305		5.30500	97.13923			0.00	0	0.00
R226C		On 15/09/2014	Spot Bond	5.41500	94.53609		5.41500	94.52237			0.00	0	0.00
R227C		On 15/03/2015	Spot Bond	6.44500	90.62636		6.44500	90.61074			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	6.28500	88.07686		6.28500	88.06205			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	6.20500	85.56257		6.20500	85.54837			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R230C	On 15/09/2016	Spot Bond		6.21500	82.96331		6.21500	82.94952			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		5.48000	98.28822		5.48000	98.27372			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.50000	95.66430		5.50000	95.65012			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.45000	93.16363		5.45000	93.14995			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.35500	89.25524		6.35500	89.23999			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.22500	86.75948		6.22500	86.74495			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.20500	84.18660		6.20500	84.17254			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.26500	81.49586		6.26500	81.48213			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.20500	76.32476		7.20500	76.31000			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.25500	73.51747		7.25500	73.50315			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.45500	70.28780		7.45500	70.27375			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.43500	67.83148		7.43500	67.81795			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.41500	65.47363		7.41500	65.46061			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.40500	63.17145		7.40500	63.15890			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.75000	59.55120		7.75000	59.53883			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.73000	57.41050		7.73000	57.39861			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.88000	54.65389		7.88000	54.64235			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.85000	52.70854		7.85000	52.69745			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.82000	50.84712		7.82000	50.83647			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.79000	49.06562		7.79000	49.05538			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.75000	47.40502		7.75000	47.39517			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.71000	45.81828		7.71000	45.80881			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.52000	40.55491		8.52000	40.54566			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.48000	39.06713		8.48000	39.05827			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.44000	37.64841		8.44000	37.63990			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R348C	On 21/12/2025	Spot Bond	8.40000	36.29516	8.40000	36.28700				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.36000	35.00403	8.36000	34.99620				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.32000	33.77182	8.32000	33.76430				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.28000	32.59553	8.28000	32.58831				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	8.24000	31.47234	8.24000	31.46539				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.87324				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.02082				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00023				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.08114				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.90717				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	11.07038	100.00000	11.04355				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	3.82089	100.00000	3.81163				0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.45307				0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.36117				0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.26804				0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.44203				0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.21096				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.06336				0.00	0	1,000,000.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.40567				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.12629				0.00	0	10,000,000.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	100.18034	100.00000	99.91390				0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.99795				0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.18393				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.72093				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.10768				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.85165			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.89787			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.39425			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.69045			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.16162			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.51739			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.87049			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.61906			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.79657			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.71090			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.71090			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.52465			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.95714			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.66831			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.87185			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.03390			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.71416			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	103.13140		12.35000	103.09782			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.67670			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.42625			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.15195		100.00000	12.12252			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	101.56092			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.24027			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RPG01	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	99.91814			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000		80.34934		100.00000	80.17429			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00003			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000		100.50825		5.25000	100.49409			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.14191		100.00000	1.13917			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		6.22145		100.00000	6.20638			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		14.33015		100.00000	14.29544			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.40369		100.00000	12.37364			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	104.06583			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	101.11253			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.26000		107.29422		9.26000	107.26768			0.00	0	2,503,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.73842			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.68500		111.61505		7.68500	111.59219			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.00004			0.00	1,060,400	530,200.00
SBK14	On 01/12/2017	Spot Bond	9.28000		103.58198		9.28000	103.55631			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.67046			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.37473			0.00	0	6,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.54802			0.00	0	1,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.68204			0.00	0	100,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.66889			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.68500		105.57868		7.68500	105.55704			0.00	0	11,605,000.00
SBK9	On 10/04/2018	Spot Bond	9.05000		100.76238		9.05000	100.73802			0.00	0	4,603,000.00
SBK111	On 09/04/2014	Spot Bond	1.64000		132.95209		1.64000	132.95869			0.00	0	600,000.00
SBN18	On 14/09/2013	Spot Bond	5.51780		101.26944		5.51780	165.25210			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.84500		116.56826		7.84500	116.54388			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.70500		116.84729		7.70500	116.82328			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBN31	On 15/09/2015	Spot Bond		7.63500	116.98716		7.63500	116.96334			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.63000	102.41452		8.63000	102.39101			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.78000	116.69769		7.78000	116.67349			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.74500	116.76747		7.74500	116.74336			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.23335			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.06208			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.44370			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.03061			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	85.14045		100.00000	84.94517			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.28000	105.91626		8.28000	105.89292			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.32334			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.09031			0.00	0	2,000,000.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.15177			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond		100.00000	2.00278		100.00000	1.99835			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.19476			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.61000	104.86567		9.61000	104.83878			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		10.23000	101.54457		10.23000	101.51705			0.00	0	100,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.22064			0.00	0	200,000.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.49933			0.00	1,000,000	500,000.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.32151			0.00	0	100,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.00012			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.94000	101.95647		8.94000	101.93224			71,520,000.00	8,000	921,000.00
SBS3	On 25/05/2026	Spot Bond		9.28000	94.09607		9.28000	94.07288			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.66000	96.46187		9.66000	96.43715			0.00	0	205,000.00
SBS9	On 07/07/2016	Spot Bond		7.56500	111.31580		7.56500	111.29334			45,390,000.00	6,000	408,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBSI11	On 07/12/2023	Spot Bond		2.26000	130.78301		2.26000	261.48354			0.00	0	100,000.00
SBSI12	On 31/01/2017	Spot Bond		0.74000	106.12733		0.74000	124.98613			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	106.51000			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	6.56245		100.00000	6.54655			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	152.64803		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.31000	109.34379		1.31000	122.66462			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	102.58449		6.50000	102.56656			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.38382			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.11157			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.83482			0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond		9.33000	99.55273		9.33000	99.52793			0.00	0	205,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.22401			0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.87405			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.21341			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.08739			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SHS10		On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.44338			0.00	0	0.00
SLI2		On 15/08/2016	Spot Bond	7.68500	105.40945		7.68500	105.38786			0.00	0	8,400,000.00
SLI3		On 15/08/2023	Spot Bond	9.05000	102.52326		9.05000	98.87823			0.00	0	0.00
SNT01		On 15/09/2017	Spot Bond	8.68000	102.24802		8.68000	102.22442			0.00	0	18,600,000.00
SPDA1		On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.15863			0.00	0	0.00
SPDA2		On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.01901			0.00	0	0.00
SPDA3		On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.20092			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.01976			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	8.53000	104.27666		8.53000	104.25286			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.00861			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.72202			0.00	0	7,000,000.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.75218			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.64000	95.29442		9.64000	95.26991			0.00	0	28,813,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.86950			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.22358			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.62280			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.56800	87.76883		9.56800	87.74642			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.63000	87.47201		9.63000	87.44954			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.69000	104.14124		6.69000	104.12252			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	9.05000	92.24789		9.05000	92.22571			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.33616			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.41000	103.15124		8.41000	103.12815			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	7.28500	117.68999		7.28500	117.66710			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.70500	98.51217		2.70500	98.88996			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.40000	99.29818		8.40000	99.73562			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.59518			0.00	0	0.00
SSN014	On 23/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.84478			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		100.00000	1.74181		100.00000	100.00000			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		100.00000	1.74181		100.00000	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	99.98558			0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.95671			0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.79742			0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.67868			0.00	0	0.00
SY1008	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.49107			0.00	0	0.00
SY1009	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.18351			0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.06627			0.00	0	0.00
SY1012	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.06664			0.00	0	0.00
SY1013	On 05/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.96785			0.00	0	0.00
SY1014	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.48050			0.00	0	0.00
SY1015	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.83596			0.00	0	0.00
SY1016	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.78086			0.00	0	0.00
SY1017	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.78035			0.00	0	0.00
SY1018	On 19/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.76390			0.00	0	0.00
SY1019	On 18/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.66724			0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond		100.00000	80.75221		100.00000	80.57395			90,400,000,000,000.00	904,000,000	349,000,000.00
SY1021	On 26/11/2013	Spot Bond		100.00000	80.04386		100.00000	100.00000			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond		100.00000	50.00006		100.00000	50.00005			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond		100.00000	50.00005		100.00000	50.00004			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.94500	115.72238		6.94500	115.70079			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SZ25	On 30/09/2025	Spot Bond		9.14000	102.63669		9.14000	102.61163			0.00	0	0.00
T018	On 15/07/2014	Spot Bond		100.00000	55.42758		100.00000	55.30557			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond		100.00000	39.70478		100.00000	39.60860			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	18.78489		100.00000	18.73939			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond		6.78500	104.18240		6.78500	104.16351			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.64697			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.39511			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.04640			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.67803			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.10572			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.46613			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.63500	103.43801		7.63500	103.41694			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.30407			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.11208			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.19149			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.69044			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.71141			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	100.83834		7.83000	100.81730			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.67891			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.70512			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.75118			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.67891			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.70512			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	76.05252		7.16000	100.70961			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.75645			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.75225				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.85261				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.83904				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.24715				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.20065				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.41458				0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.43523				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	102.08753	8.73000	100.60858				0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.46423				0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.52084				0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.72040				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.71578				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.36344	101.06155	6.34789				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.67471				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	104.89939				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.76900				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.81083				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.25129				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.68509				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.69991				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.71049				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.69991				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.71049				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.71578				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.69356				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.71049			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.76866			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.76866			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.76866			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.85317			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.87428			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.84789			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.26895			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.29518			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.28469			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.01328			0.00	0	1,000,000.00
TL15	On 29/04/2015	Spot Bond		8.33500	109.33325		8.33500	109.30886			6,876,375,000.00	825,000	1,012,000.00
TL20	On 22/02/2020	Spot Bond		7.96500	93.33189		7.96500	93.28677			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		8.17000	106.40307		8.17000	106.37992			16,470,720,000.00	2,016,000	1,005,916,000.00
TN20	On 17/09/2020	Spot Bond		8.97000	112.51329		8.97000	112.48646			0.00	0	267,300,000.00
TN23	On 06/11/2023	Spot Bond		9.34000	112.75403		9.34000	112.72606			0.00	0	103,200,000.00
TN25	On 19/08/2025	Spot Bond		9.60000	99.49906		9.60000	99.47371			0.00	0	154,000,000.00
TN27	On 14/11/2027	Spot Bond		9.65500	96.74079		9.65500	96.71601			231,720,000.00	24,000	15,224,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.08290			0.00	0	10,400,000.00
TNF18	On 22/08/2018	Spot Bond		100.00000	1.77279		100.00000	1.76500			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.42603			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.19699			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.20270			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.20320			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.23096			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.28859			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.87234			0.00	276,000,000	92,000,000.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.90776			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.92899			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.89298		10.00000	99.86623			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.89564		9.75000	99.86957			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.89725		100.00000	9.87172			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000		50.00005		100.00000	50.00004			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.29412			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	98.86660			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000		0.00000	96.24121			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000		0.00000	95.96058			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000		100.00000		0.00000	98.18578			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000		100.00000		0.00000	97.98492			0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.72252			0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.69405			0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.66329			0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.61907			0.00	10,000,000	5,000,000.00
TWC023	On 24/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.38395			0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.26497			0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.17632			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TWC026	On 18/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.14721			0.00	0	0.00
TWC027	On 24/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.07297			0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.72493			0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.20492			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.61562			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.17796			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.36000		112.28967		9.36000	106.92106			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.23287			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.77455			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.09564			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.57000		106.62346		9.57000	106.59638			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000		84.99092		100.00000	84.79687			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000		85.08488		100.00000	84.89062			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000		85.11621		100.00000	84.92188			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.89104			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.93321			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.31854			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.33007			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.33063			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.04728			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.07948			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.31844			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	138.78000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.74500		117.26366		6.74500	117.24252			0.00	0	92,100,000.00
WS05	On 01/08/2018	Spot Bond	0.35000		241.63653		0.35000	241.65703			0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
WSP1	On 28/05/2015	Spot Bond	6.78500		105.80986		6.78500	105.79067			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.73500		106.25737		7.73500	106.23545			0.00	0	85,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.00500		106.71976		8.00500	106.69700			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.41500		105.16979		8.41500	105.14624			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.50000		104.99936		8.50000	104.97561			0.00	0	15,000,000.00
Z006	On 31/08/2013	Spot Bond	5.42000		99.94064		5.42000	99.92581			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.48000		98.59376		5.48000	98.57916			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.33500		89.14507		6.33500	89.12996			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.47000		96.85106		5.47000	96.83678			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.48000		95.54795		5.48000	95.53392			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.26500		87.60688		6.26500	87.59212			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.46000		93.44715		5.46000	93.43347			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.33500		89.12996		6.33500	89.11486			950,250,000,000.00	150,000,000	75,000,000.00
Z083	On 30/09/2019	Spot Bond	7.39500		64.24907		7.39500	64.23640			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000		12.38187		100.00000	12.35838			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000		0.04986		100.00000	0.04976			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000		12.38187		100.00000	12.35838			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000		33.17617		100.00000	33.11323			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000		33.94088		100.00000	33.87649			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000		31.81866		100.00000	31.75830			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000		31.81866		100.00000	31.75830			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000		30.17097		100.00000	30.11373			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000		30.17097		100.00000	30.11373			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000		28.55432		100.00000	28.50014			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000		28.55432		100.00000	28.50014			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA015	On 20/07/2015	Spot Bond	100.00000	26.87077	100.00000	26.81979				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	26.87077	100.00000	26.81979				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	25.33455	100.00000	25.28648				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	25.33455	100.00000	25.28648				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	23.84084	100.00000	23.79561				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	23.84084	100.00000	23.79561				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	22.56338	100.00000	22.52057				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	21.35436	100.00000	21.31385				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	15.96987	100.00000	15.93957				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	15.08548	100.00000	15.05686				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	14.19605	100.00000	14.16912				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	14.19605	100.00000	14.16912				0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	13.43539	100.00000	13.40990				0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	12.69135	100.00000	12.66727				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	11.94308	100.00000	11.92042				0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>695,316,423,904,725.00</b>	<b>13,399,700,722</b>	<b>09 325 954 950.00</b>
<b>Grand Total:</b>										<b>695,319,629,248,598.00</b>	<b>13,400,032,461</b>	<b>09 328 218 185.00</b>