



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 04/09/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 16/09/2013	Foreign Exchange Future	10.23290	10.23290		10.35870	10.35870		16.16	170,040,099.30	16,617	675,171.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	2,932.90000	2.93290	3,058.70000	3.05870	2,932.900	18.19	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	0.00000	0.00000	0.00000	0.00000	0.000	18.19	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	1,732.91070	1.73291	1,858.70740	1.85871	1,732.911	27.45	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	0.01070	0.00001	0.00740	0.00001	0.011	27.45	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	1,532.92340	1.53292	1,658.71670	1.65872	1,532.923	25.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	0.02340	0.00002	0.01670	0.00002	0.023	25.42	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	1,482.92860	1.48293	1,608.72060	1.60872	1,482.929	24.92	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	0.02860	0.00003	0.02060	0.00002	0.029	24.92	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	1,432.93520	1.43294	1,558.72540	1.55873	1,432.935	24.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	0.03520	0.00004	0.02540	0.00003	0.035	24.41	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	1,382.94330	1.38294	1,508.73150	1.50873	1,382.943	23.90	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	0.04330	0.00004	0.03150	0.00003	0.043	23.90	0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	1,232.98240	1.23298	1,358.76070	1.35876	1,232.982	22.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	0.08240	0.00008	0.06070	0.00006	0.082	22.38	0.00	0	6,202.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	1,033.10490	1.03310	1,158.85170	1.15885	1,033.105	20.35	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	0.20490	0.00020	0.15170	0.00015	0.205	20.35	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	933.22330	0.93322	1,058.94450	1.05894	933.223	19.28	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	0.32330	0.00032	0.24450	0.00024	0.323	19.28	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	883.30430	0.88330	1,009.00280	1.00900	883.304	18.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	0.40430	0.00040	0.30280	0.00030	0.404	18.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	833.40860	0.83341	959.07660	0.95908	833.409	18.17	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	0.50860	0.00051	0.37660	0.00038	0.509	18.17	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	733.72120	0.73372	859.29160	0.85929	733.721	17.05	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	0.82120	0.00082	0.59160	0.00059	0.821	17.05	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	683.95450	0.68395	809.44760	0.80945	683.954	16.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	1.05450	0.00105	0.74760	0.00075	1.055	16.50	0.00	0	43,095.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	594.58570	0.59459	719.85620	0.71986	594.586	15.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	1.68570	0.00169	1.15620	0.00116	1.686	15.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	584.67880	0.58468	709.91500	0.70992	584.679	15.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	1.77880	0.00178	1.21500	0.00122	1.779	15.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	574.77740	0.57478	699.97720	0.69998	574.777	15.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	1.87740	0.00188	1.27720	0.00128	1.877	15.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	535.23780	0.53524	660.26330	0.66026	535.238	14.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Put	2.33780	0.00234		1.56330	0.00156	2.338	14.83	0.00	0	3,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Call	486.00160	0.48600		610.72410	0.61072	486.002	14.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Put	3.10160	0.00310		2.02410	0.00202	3.102	14.27	0.00	0	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	438.33550	0.43834		561.33790	0.56134	438.336	14.46	0.00	0	600.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	5.43550	0.00544		2.63790	0.00264	5.435	14.46	0.00	0	6,500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	391.93240	0.39193		512.16060	0.51216	391.932	14.65	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	9.03240	0.00903		3.46060	0.00346	9.032	14.65	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	347.20190	0.34720		464.53120	0.46453	347.202	14.84	0.00	0	2,830.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	14.30190	0.01430		5.83120	0.00583	14.302	14.84	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Call	264.46090	0.26446		373.19120	0.37319	264.461	15.22	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Put	31.56090	0.03156		14.49120	0.01449	31.561	15.22	0.00	0	22,194.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Call	220.16040	0.22016		321.88730	0.32189	220.160	15.44	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Put	47.26040	0.04726		23.18730	0.02319	47.260	15.44	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Call	193.17660	0.19318		289.54190	0.28954	193.177	15.60	0.00	0	1.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Put	60.27660	0.06028		30.84190	0.03084	60.277	15.60	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Call	180.48820	0.18049		273.99220	0.27399	180.488	15.67	0.00	0	2,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Put	67.58820	0.06759		35.29220	0.03529	67.588	15.67	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.15	Call	162.48140	0.16248		251.50150	0.25150	162.481	15.78	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.15	Put	79.58140	0.07958		42.80150	0.04280	79.581	15.78	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	135.22650	0.13523		216.37550	0.21638	135.226	15.97	0.00	0	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	102.32650	0.10233		57.67550	0.05768	102.326	15.97	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.25	Call	111.38330	0.11138		184.36590	0.18437	111.383	16.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.25	Put	128.48330	0.12848		75.66590	0.07567	128.483	16.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Call	103.33680	0.10334		172.46270	0.17246	103.337	16.32	0.00	0	15,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Put	140.43680	0.14044		83.76270	0.08376	140.437	16.32	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	92.20660	0.09221		155.58320	0.15558	92.207	16.54	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	159.30660	0.15931		96.88320	0.09688	159.307	16.54	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	85.38320	0.08538		144.98170	0.14498	85.383	16.70	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	172.48320	0.17248		106.28170	0.10628	172.483	16.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Call	62.40410	0.06240		109.13780	0.10914	62.404	17.30	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Put	229.50410	0.22950		150.43780	0.15044	229.504	17.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Call	41.76740	0.04177		75.89860	0.07590	41.767	18.06	0.00	0	4,200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Put	308.86740	0.30887		217.19860	0.21720	308.867	18.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Call	27.81200	0.02781		52.15110	0.05215	27.812	18.82	0.00	0	24,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Put	394.91200	0.39491		293.45110	0.29345	394.912	18.82	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Call	22.68720	0.02269		43.10710	0.04311	22.687	19.20	0.00	0	5,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Put	439.78720	0.43979		334.40710	0.33441	439.787	19.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Call	18.51590	0.01852		35.59220	0.03559	18.516	19.58	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Put	485.61590	0.48562		376.89220	0.37689	485.616	19.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Call	15.12610	0.01513		29.37100	0.02937	15.126	19.96	0.00	0	19,088.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Put	532.22610	0.53223		420.67100	0.42067	532.226	19.96	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Call	12.10860	0.01211		24.23570	0.02424	12.109	20.24	0.00	0	50,958.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Put	579.20860	0.57921		465.53570	0.46554	579.209	20.24	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	4.93910	0.00494		11.02250	0.01102	4.939	21.35	0.00	0	37,500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	772.03910	0.77204		652.32250	0.65232	772.039	21.35	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	1.30720	0.00131		3.43990	0.00344	1.307	23.01	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,068.40720	1.06841		944.73990	0.94474	1,068.407	23.01	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	0.39780	0.00040		1.05270	0.00105	0.398	24.87	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,367.49780	1.36750		1,242.35270	1.24235	1,367.498	24.87	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Call	0.13480	0.00013		0.32680	0.00033	0.135	26.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Put	1,667.23480	1.66723		1,541.62680	1.54163	1,667.235	26.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	0.04400	0.00004		0.09150	0.00009	0.044	28.88	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	2,017.14400	2.01714		1,891.39150	1.89139	2,017.144	28.88	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Call	0.04190	0.00004		0.06050	0.00006	0.042	31.76	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Put	2,267.14190	2.26714		2,141.36050	2.14136	2,267.142	31.76	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry			10.24350	10.24350		10.36950	10.36950		16.37	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Call	964.80010	0.96480		1,090.39340	1.09039	964.800	18.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	23/09/2013	Any day expiry	9.28	Put	1.30010	0.00130		0.89340	0.00089	1.300	18.43	0.00	0	1,200.00
\$ / R	On	23/09/2013	Any day expiry	9.29	Call	954.85810	0.95486	1,080.43990	1.08044	954.858	18.36	0.00	0	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.29	Put	1.35810	0.00136	0.93990	0.00094	1.358	18.36	0.00	0	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.30	Call	944.91880	0.94492	1,070.48880	1.07049	944.919	18.28	0.00	0	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.30	Put	1.41880	0.00142	0.98880	0.00099	1.419	18.28	0.00	0	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.31	Call	934.98240	0.93498	1,060.53120	1.06053	934.982	18.20	0.00	0	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.31	Put	1.48240	0.00148	1.03120	0.00103	1.482	18.20	0.00	0	0	0.00
\$ / R	On	23/09/2013	Any day expiry	9.88	Call	390.54260	0.39054	502.89720	0.50290	390.543	15.24	0.00	0	0	2,400.00
\$ / R	On	23/09/2013	Any day expiry	9.88	Put	27.04260	0.02704	13.39720	0.01340	27.043	15.24	0.00	0	0	0.00
\$ / R	On	26/09/2013	Any day expiry			10.24810	10.24810	10.37420	10.37420		16.51	0.00	0	0	0.00
\$ / R	On	26/09/2013	Any day expiry	8.20	Call	2,048.10720	2.04811	2,174.20660	2.17421	2,048.107	23.58	0.00	0	0	0.00
\$ / R	On	26/09/2013	Any day expiry	8.20	Put	0.00720	0.00001	0.00660	0.00001	0.007	23.58	0.00	0	0	0.00
\$ / R	On	26/09/2013	Any day expiry	8.25	Call	1,998.10940	1.99811	2,124.20740	2.12421	1,998.109	23.32	0.00	0	0	0.00
\$ / R	On	26/09/2013	Any day expiry	8.25	Put	0.00940	0.00001	0.00740	0.00001	0.009	23.32	0.00	0	0	0.00
\$ / R	On	26/09/2013	Any day expiry	8.30	Call	1,948.11230	1.94811	2,074.20840	2.07421	1,948.112	23.07	0.00	0	0	0.00
\$ / R	On	26/09/2013	Any day expiry	8.30	Put	0.01230	0.00001	0.00840	0.00001	0.012	23.07	0.00	0	0	7,500.00
\$ / R	On	26/09/2013	Any day expiry	9.24	Call	1,009.64330	1.00964	1,135.24440	1.13524	1,009.643	18.25	0.00	0	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.24	Put	1.54330	0.00154	1.04440	0.00104	1.543	18.25	0.00	0	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.25	Call	999.72150	0.99972	1,125.29710	1.12530	999.721	18.20	0.00	0	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.25	Put	1.62150	0.00162	1.09710	0.00110	1.622	18.20	0.00	0	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.26	Call	989.79580	0.98980	1,115.35230	1.11535	989.796	18.13	0.00	0	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.26	Put	1.69580	0.00170	1.15230	0.00115	1.696	18.13	0.00	0	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.51	Call	743.31040	0.74331	867.63460	0.86763	743.310	16.57	0.00	0	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.51	Put	5.21040	0.00521	3.43460	0.00343	5.210	16.57	0.00	0	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.55	Call	704.33510	0.70434	828.27710	0.82828	704.335	16.32	0.00	0	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.55	Put	6.23510	0.00624	4.07710	0.00408	6.235	16.32	0.00	0	0	500.00
\$ / R	On	26/09/2013	Any day expiry	9.60	Call	655.90120	0.65590	779.25310	0.77925	655.901	16.00	0.00	0	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.60	Put	7.80120	0.00780	5.05310	0.00505	7.801	16.00	0.00	0	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.70	Call	560.28890	0.56029	681.96350	0.68196	560.289	15.38	0.00	0	0	7,500.00
\$ / R	On	26/09/2013	Any day expiry	9.70	Put	12.18890	0.01219	7.76350	0.00776	12.189	15.38	0.00	0	0	0.00
\$ / R	On	26/09/2013	Any day expiry	10.44	Call	98.94100	0.09894	145.07080	0.14507	98.941	17.64	0.00	0	0	500.00
\$ / R	On	26/09/2013	Any day expiry	10.44	Put	290.84100	0.29084	210.87080	0.21087	290.841	17.64	0.00	0	0	0.00
\$ / R	On	22/10/2013	Any day expiry			10.28790	10.28790	10.41480	10.41480		16.53	0.00	0	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.39	Call	909.20840	0.90921	1,031.75000	1.03175	909.208	15.29	0.00	0	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.39	Put	11.30840	0.01131	6.95000	0.00695	11.308	15.29	0.00	0	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.40	Call	899.72980	0.89973	1,022.08840	1.02209	899.730	15.28	0.00	0	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.40	Put	11.82980	0.01183	7.28840	0.00729	11.830	15.28	0.00	0	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.41	Call	890.27100	0.89027	1,012.44060	1.01244	890.271	15.28	0.00	0	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.41	Put	12.37100	0.01237	7.64060	0.00764	12.371	15.28	0.00	0	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.47	Call	833.98010	0.83398	954.87870	0.95488	833.980	15.25	0.00	0	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.47	Put	16.08010	0.01608	10.07870	0.01008	16.080	15.25	0.00	0	0	3,000.00
\$ / R	On	22/10/2013	Any day expiry	10.07	Call	358.67930	0.35868	444.51350	0.44451	358.679	15.88	0.00	0	0	6,000.00
\$ / R	On	22/10/2013	Any day expiry	10.07	Put	140.77930	0.14078	99.71350	0.09971	140.779	15.88	0.00	0	0	0.00
\$ / R	On	25/10/2013	Any day expiry			10.29250	10.29250	10.41960	10.41960		16.58	0.00	0	0	0.00
\$ / R	On	25/10/2013	Any day expiry	9.49	Call	822.37660	0.82238	942.33630	0.94234	822.377	15.30	0.00	0	0	0.00
\$ / R	On	25/10/2013	Any day expiry	9.49	Put	19.87660	0.01988	12.73630	0.01274	19.877	15.30	0.00	0	0	0.00
\$ / R	On	25/10/2013	Any day expiry	9.50	Call	813.19460	0.81319	932.89160	0.93289	813.195	15.30	0.00	0	0	0.00
\$ / R	On	25/10/2013	Any day expiry	9.50	Put	20.69460	0.02069	13.29160	0.01329	20.695	15.30	0.00	0	0	0.00
\$ / R	On	25/10/2013	Any day expiry	9.51	Call	804.03970	0.80404	923.46710	0.92347	804.040	15.30	0.00	0	0	0.00
\$ / R	On	25/10/2013	Any day expiry	9.51	Put	21.53970	0.02154	13.86710	0.01387	21.540	15.30	0.00	0	0	0.00
\$ / R	On	25/10/2013	Any day expiry	9.55	Call	767.71150	0.76771	885.98420	0.88598	767.711	15.28	0.00	0	0	0.00
\$ / R	On	25/10/2013	Any day expiry	9.55	Put	25.21150	0.02521	16.38420	0.01638	25.212	15.28	0.00	0	0	3,000.00
\$ / R	On	25/10/2013	Any day expiry	10.10	Call	351.94830	0.35195	435.03530	0.43504	351.948	16.03	0.00	0	0	6,000.00
\$ / R	On	25/10/2013	Any day expiry	10.10	Put	159.44830	0.15945	115.43530	0.11544	159.448	16.03	0.00	0	0	0.00
\$ / R	On	28/10/2013	Any day expiry			10.29710	10.29710	10.42430	10.42430		16.47	0.00	0	0	0.00
\$ / R	On	28/10/2013	Any day expiry	8.25	Call	2,047.57740	2.04758	2,174.67250	2.17467	2,047.577	20.29	0.00	0	0	0.00
\$ / R	On	28/10/2013	Any day expiry	8.25	Put	0.47740	0.00048	0.37250	0.00037	0.477	20.29	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 28/10/2013	Any day expiry	8.30	Call	1,997.64640	1.99765	2,124.74490	2.12474	1,997.646	20.04	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	0.54640	0.00055	0.44490	0.00044	0.546	20.04	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	883.80410	0.88380	1,004.96630	1.00497	883.804	15.20	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	16.70410	0.01670	10.66630	0.01067	16.704	15.20	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	874.50240	0.87450	995.43790	0.99544	874.502	15.20	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	17.40240	0.01740	11.13790	0.01114	17.402	15.20	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	865.22500	0.86522	985.92700	0.98593	865.225	15.19	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	18.12500	0.01813	11.62700	0.01163	18.125	15.19	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	729.40700	0.72941	845.74270	0.84574	729.407	15.15	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	32.30700	0.03231	21.44270	0.02144	32.307	15.15	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	643.08040	0.64308	755.50650	0.75551	643.080	15.12	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	45.98040	0.04598	31.20650	0.03121	45.980	15.12	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			10.29870	10.29870	10.42590	10.42590		16.50	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	776.43610	0.77644	894.05930	0.89406	776.436	15.19	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	27.73610	0.02774	18.15930	0.01816	27.736	15.19	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	161.90830	0.16191	205.18790	0.20519	161.908	17.79	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	463.20830	0.46321	379.28790	0.37929	463.208	17.79	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			10.34370	10.34370	10.47220	10.47220		16.63	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	2,045.56980	2.04557	2,173.83590	2.17384	2,045.570	18.64	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	1.86980	0.00187	1.63590	0.00164	1.870	18.64	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	948.23960	0.94824	1,066.82920	1.06683	948.240	15.14	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	34.53960	0.03454	24.62920	0.02463	34.540	15.14	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	939.35330	0.93935	1,057.66480	1.05766	939.353	15.14	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	35.65330	0.03565	25.46480	0.02546	35.653	15.14	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	930.49620	0.93050	1,048.52400	1.04852	930.496	15.14	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	36.79620	0.03680	26.32400	0.02632	36.796	15.14	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	843.57990	0.84358	958.46410	0.95846	843.580	15.17	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	49.87990	0.04988	36.26410	0.03626	49.880	15.17	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	719.62960	0.71963	828.71460	0.82871	719.630	15.20	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	75.92960	0.07593	56.51460	0.05651	75.930	15.20	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	198.36940	0.19837	239.94350	0.23994	198.369	18.15	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	604.66940	0.60467	517.74350	0.51774	604.669	18.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.36880	10.36880	10.49800	10.49800		16.64	40,127,256.00	3,870	141,074.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,969.25540	2.96926	3,098.42560	3.09843	2,969.255	21.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.45540	0.00046	0.42560	0.00043	0.455	21.85	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,370.34670	2.37035	2,499.37720	2.49938	2,370.347	19.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	1.54670	0.00155	1.37720	0.00138	1.547	19.38	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,627.37730	1.62738	1,755.03040	1.75503	1,627.377	16.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	8.57730	0.00858	7.03040	0.00703	8.577	16.81	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,481.04470	1.48104	1,608.02870	1.60803	1,481.045	16.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	12.24470	0.01224	10.02870	0.01003	12.245	16.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,453.97350	1.45397	1,580.80550	1.58081	1,453.974	16.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	13.07350	0.01307	10.70550	0.01071	13.073	16.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,405.59290	1.40559	1,532.12820	1.53213	1,405.593	16.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	14.69290	0.01469	12.02820	0.01203	14.693	16.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,384.26720	1.38427	1,510.66060	1.51066	1,384.267	16.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	15.46720	0.01547	12.66060	0.01266	15.467	16.07	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,357.39970	1.35740	1,483.60350	1.48360	1,357.400	15.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	16.49970	0.01650	13.50350	0.01350	16.500	15.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,193.25220	1.19325	1,317.99220	1.31799	1,193.252	15.48	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	24.45220	0.02445	19.99220	0.01999	24.452	15.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	1,009.93970	1.00994	1,129.16720	1.12917	1,009.940	15.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	41.13970	0.04114	31.16720	0.03117	41.140	15.20	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	880.92950	0.88093	994.42830	0.99443	880.929	15.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	62.12950	0.06213	46.42830	0.04643	62.129	15.23	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	839.49710	0.83950	951.30860	0.95131	839.497	15.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	70.69710	0.07070	53.30860	0.05331	70.697	15.24	0.00	0	10,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013		Foreign Exchange Future	9.69	Call	767.13220	0.76713	875.63740	0.87564	767.132	15.26	0.00	0	750.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.69	Put	88.33220	0.08833	67.63740	0.06764	88.332	15.26	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.70	Call	759.27620	0.75928	867.39350	0.86739	759.276	15.26	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.70	Put	90.47620	0.09048	69.39350	0.06939	90.476	15.26	0.00	0	400.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Call	682.87240	0.68287	786.88650	0.78689	682.872	15.28	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.80	Put	114.07240	0.11407	88.88650	0.08889	114.072	15.28	0.00	0	21,500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Call	646.20570	0.64621	748.01910	0.74802	646.206	15.29	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	9.85	Put	127.40570	0.12741	100.01910	0.10002	127.406	15.29	0.00	0	10,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Call	549.94370	0.54994	637.44190	0.63744	549.944	15.69	0.00	0	200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.00	Put	181.14370	0.18114	139.44190	0.13944	181.144	15.69	0.00	0	300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Call	492.14990	0.49215	573.71940	0.57372	492.150	15.96	0.00	0	250.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.10	Put	223.34990	0.22335	175.71940	0.17572	223.350	15.96	0.00	0	300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Call	439.37560	0.43938	515.05710	0.51506	439.376	16.23	0.00	0	500.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.20	Put	270.57560	0.27058	217.05710	0.21706	270.576	16.23	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Call	414.82340	0.41482	487.60110	0.48760	414.823	16.37	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.25	Put	296.02340	0.29602	239.60110	0.23960	296.023	16.37	0.00	0	5,300.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Call	405.33670	0.40534	476.96410	0.47696	405.337	16.42	0.00	0	750.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.27	Put	306.53670	0.30654	248.96410	0.24896	306.537	16.42	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Call	391.46080	0.39146	461.37450	0.46137	391.461	16.50	0.00	0	10,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.30	Put	322.66080	0.32266	263.37450	0.26337	322.661	16.50	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Call	365.14100	0.36514	431.49730	0.43150	365.141	16.67	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.36	Put	356.34100	0.35634	293.49730	0.29350	356.341	16.67	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Call	349.11890	0.34912	412.52310	0.41252	349.119	16.82	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.40	Put	380.31890	0.38032	314.52310	0.31452	380.319	16.82	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Call	319.14460	0.31914	376.77690	0.37678	319.145	17.10	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.48	Put	430.34460	0.43034	358.77690	0.35878	430.345	17.10	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.51	Call	308.58770	0.30859	364.27210	0.36427	308.588	17.21	0.00	0	3,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.51	Put	449.78770	0.44979	376.27210	0.37627	449.788	17.21	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.55	Call	295.06510	0.29507	348.64150	0.34864	295.065	17.35	0.00	0	6.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.55	Put	476.26510	0.47627	400.64150	0.40064	476.265	17.35	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.56	Call	291.78050	0.29178	344.83810	0.34484	291.780	17.39	0.00	0	18,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.56	Put	482.98050	0.48298	406.83810	0.40684	482.981	17.39	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.60	Call	279.01910	0.27902	330.04520	0.33005	279.019	17.53	0.00	0	5,000.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.60	Put	510.21910	0.51022	432.04520	0.43205	510.219	17.53	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.70	Call	249.61760	0.24962	295.83810	0.29584	249.618	17.88	0.00	0	550.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.70	Put	580.81760	0.58082	497.83810	0.49784	580.818	17.88	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.80	Call	223.50610	0.22351	265.31210	0.26531	223.506	18.24	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.80	Put	654.70610	0.65471	567.31210	0.56731	654.706	18.24	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.84	Call	213.90780	0.21391	254.05610	0.25406	213.908	18.38	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.84	Put	685.10780	0.68511	596.05610	0.59606	685.108	18.38	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.92	Call	196.36570	0.19637	233.06110	0.23306	196.366	18.68	0.00	0	250.00
\$ / R	On	13/12/2013		Foreign Exchange Future	10.92	Put	747.56570	0.74757	655.06110	0.65506	747.566	18.68	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.00	Call	180.49690	0.18050	213.95110	0.21395	180.497	18.99	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.00	Put	811.69690	0.81170	715.95110	0.71595	811.697	18.99	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.20	Call	146.99300	0.14699	173.94850	0.17395	146.993	19.75	0.00	0	100.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.20	Put	978.19300	0.97819	875.94850	0.87595	978.193	19.75	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.35	Call	126.70960	0.12671	149.75820	0.14976	126.710	20.32	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.35	Put	1,107.90960	1.10791	1,001.75820	1.00176	1,107.910	20.32	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.50	Call	109.68510	0.10969	129.52900	0.12953	109.685	20.88	0.00	0	26,200.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.50	Put	1,240.88510	1.24089	1,131.52900	1.13153	1,240.885	20.88	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.70	Call	91.17560	0.09118	107.40340	0.10740	91.176	21.63	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	11.70	Put	1,422.37560	1.42238	1,309.40340	1.30940	1,422.376	21.63	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.00	Call	70.35180	0.07035	82.41540	0.08242	70.352	22.75	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.00	Put	1,701.55180	1.70155	1,584.41540	1.58442	1,701.552	22.75	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.35	Call	53.44090	0.05344	62.12670	0.06213	53.441	24.05	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.35	Put	2,034.64090	2.03464	1,914.12670	1.91413	2,034.641	24.05	0.00	0	0.00
\$ / R	On	13/12/2013		Foreign Exchange Future	12.50	Call	50.08080	0.05008	55.52040	0.05552	50.081	24.87	0.00	0	0.00

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	12.50	Put	2,181.28080	2.18128	2,057.52040	2.05752	2,181.281	24.87	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.38480	10.38480	10.51420	10.51420		16.58	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	903.51570	0.90352	1,016.36710	1.01637	903.516	15.21	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	68.71570	0.06872	52.16710	0.05217	68.716	15.21	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	870.58110	0.87058	982.10840	0.98211	870.581	15.21	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	75.78110	0.07578	57.90840	0.05791	75.781	15.21	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	862.43130	0.86243	973.61730	0.97362	862.431	15.21	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	77.63130	0.07763	59.41730	0.05942	77.631	15.21	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	854.31380	0.85431	965.15500	0.96516	854.314	15.22	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	79.51380	0.07951	60.95500	0.06096	79.514	15.22	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	235.06460	0.23506	276.36650	0.27637	235.065	18.27	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	690.26460	0.69026	602.16650	0.60217	690.265	18.27	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.44210	10.44210	10.57270	10.57270		16.84	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	593.32500	0.59333	674.77690	0.67478	593.325	15.91	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	271.22500	0.27122	222.07690	0.22208	271.225	15.91	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	416.89410	0.41689	476.42000	0.47642	416.894	17.03	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	484.79410	0.48479	413.72000	0.41372	484.794	17.03	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	413.20560	0.41321	472.12780	0.47217	413.206	17.07	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	491.10560	0.49111	419.42780	0.41943	491.106	17.07	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	409.54920	0.40955	467.86990	0.46787	409.549	17.10	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	497.44920	0.49745	425.16990	0.42517	497.449	17.10	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.48830	10.48830	10.61980	10.61980		16.96	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	725.94610	0.72595	816.63680	0.81664	725.946	15.53	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	237.64610	0.23765	196.83680	0.19684	237.646	15.53	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	459.44840	0.45945	517.65430	0.51765	459.448	17.17	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	541.14840	0.54115	467.85430	0.46785	541.148	17.17	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	455.83500	0.45584	513.52450	0.51352	455.835	17.20	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	547.53500	0.54754	473.72450	0.47372	547.535	17.20	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	452.24990	0.45225	509.42810	0.50943	452.250	17.23	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	553.94990	0.55395	479.62810	0.47963	553.950	17.23	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.48990	10.48990	10.62140	10.62140		16.96	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	440.34540	0.44035	495.78300	0.49578	440.345	17.35	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	580.44540	0.58045	504.38300	0.50438	580.445	17.35	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.49150	10.49150	10.62300	10.62300		16.96	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,452.02010	1.45202	1,575.49960	1.57550	1,452.020	15.97	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	50.52010	0.05052	42.49960	0.04250	50.520	15.97	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,442.87100	1.44287	1,566.21730	1.56622	1,442.871	15.95	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	51.37100	0.05137	43.21730	0.04322	51.371	15.95	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,433.73450	1.43373	1,556.94580	1.55695	1,433.735	15.93	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	52.23450	0.05223	43.94580	0.04395	52.234	15.93	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.51920	10.51920	10.65150	10.65150		16.92	76,569,256.80	7,279	60,317.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,824.14820	2.82415	2,955.73240	2.95573	2,824.148	18.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	4.94820	0.00495	4.23240	0.00423	4.948	18.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,330.68590	2.33069	2,461.31660	2.46132	2,330.686	17.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	11.48590	0.01149	9.81660	0.00982	11.486	17.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,846.85540	1.84686	1,974.62140	1.97462	1,846.855	16.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	27.65540	0.02766	23.12140	0.02312	27.655	16.44	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,339.39740	1.33940	1,461.13980	1.46114	1,339.397	15.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	70.19740	0.07020	59.63980	0.05964	70.197	15.46	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,054.90190	1.05490	1,163.02970	1.16303	1,054.902	15.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	125.70190	0.12570	101.52970	0.10153	125.702	15.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,047.24670	1.04725	1,154.57210	1.15457	1,047.247	15.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	128.04670	0.12805	103.07210	0.10307	128.047	15.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,039.62410	1.03962	1,146.60050	1.14660	1,039.624	15.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	130.42410	0.13042	105.10050	0.10510	130.424	15.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	972.40970	0.97241	1,076.16670	1.07617	972.410	15.28	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	153.20970	0.15321	124.66670	0.12467	153.210	15.28	0.00	0	6.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	936.17760		0.93618		1,038.07540	1.03808	936.178	15.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	166.97760		0.16698		136.57540	0.13658	166.978	15.32	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	635.63350		0.63563		710.14210	0.71014	635.633	16.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	366.43350		0.36643		308.64210	0.30864	366.433	16.21	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	589.41150		0.58941		659.14680	0.65915	589.412	16.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	420.21150		0.42021		357.64680	0.35765	420.212	16.49	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	567.61490		0.56761		635.01760	0.63502	567.615	16.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	448.41490		0.44841		383.51760	0.38352	448.415	16.64	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	526.52140		0.52652		589.39740	0.58940	526.521	16.92	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	507.32140		0.50732		437.89740	0.43790	507.321	16.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	488.66140		0.48866		547.15170	0.54715	488.661	17.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	569.46140		0.56946		495.65170	0.49565	569.461	17.21	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	470.85920		0.47086		527.23650	0.52724	470.859	17.35	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	601.65920		0.60166		525.73650	0.52574	601.659	17.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	406.61160		0.40661		455.52000	0.45552	406.612	17.92	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	737.41160		0.73741		654.02000	0.65402	737.412	17.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	365.04540		0.36505		408.93570	0.40894	365.045	18.35	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	845.84540		0.84585		757.43570	0.75744	845.845	18.35	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	340.23860		0.34024		380.95260	0.38095	340.239	18.64	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	921.03860		0.92104		829.45260	0.82945	921.039	18.64	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	328.66360		0.32866		367.81420	0.36781	328.664	18.78	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	959.46360		0.95946		866.31420	0.86631	959.464	18.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	306.94460		0.30694		343.20210	0.34320	306.945	19.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,037.74460		1.03774		941.70210	0.94170	1,037.745	19.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	260.12940		0.26013		290.18110	0.29018	260.129	19.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,240.92940		1.24093		1,138.68110	1.13868	1,240.929	19.81	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	221.41180		0.22141		246.99970	0.24700	221.412	20.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,452.21180		1.45221		1,345.49970	1.34550	1,452.212	20.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	189.78310		0.18978		211.12270	0.21112	189.783	21.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,670.58310		1.67058		1,559.62270	1.55962	1,670.583	21.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	164.01390		0.16401		181.86550	0.18187	164.014	21.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,894.81390		1.89481		1,780.36550	1.78037	1,894.814	21.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	142.93050		0.14293		157.92240	0.15792	142.930	22.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,123.73050		2.12373		2,006.42240	2.00642	2,123.730	22.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	133.11640		0.13312		141.88320	0.14188	133.116	23.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,313.91640		2.31392		2,190.38320	2.19038	2,313.916	23.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	129.91000		0.12991		133.50980	0.13351	129.910	24.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,460.71000		2.46071		2,332.00980	2.33201	2,460.710	24.13	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	127.24300		0.12724		130.23210	0.13023	127.243	24.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,608.04300		2.60804		2,478.73210	2.47873	2,608.043	24.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	78.06540		0.07807		90.44800	0.09045	78.065	28.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,808.86540		3.80887		3,688.94800	3.68895	3,808.865	28.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	64.88270		0.06488		75.50080	0.07550	64.883	28.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,045.68270		4.04568		3,924.00080	3.92400	4,045.683	28.25	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.52250		10.52250		10.65490	10.65490		16.91	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,487.20630		1.48721		1,611.15900	1.61116	1,487.206	15.73	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	54.70630		0.05471		46.25900	0.04626	54.706	15.73	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,478.11520		1.47812		1,601.94170	1.60194	1,478.115	15.71	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	55.61520		0.05562		47.04170	0.04704	55.615	15.71	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,469.03840		1.46904		1,592.73700	1.59274	1,469.038	15.70	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	56.53840		0.05654		47.83700	0.04784	56.538	15.70	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.63470		10.63470		10.77010	10.77010		17.10	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	949.05370		0.94905		1,043.62740	1.04363	949.054	15.23	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	254.35370		0.25435		213.52740	0.21353	254.354	15.23	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	942.88660		0.94289		1,037.04530	1.03705	942.887	15.25	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	258.18660		0.25819		216.94530	0.21695	258.187	15.25	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	936.75290		0.93675		1,030.49890	1.03050	936.753	15.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	262.05290		0.26205		220.39890	0.22040	262.053	15.27	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.66550		10.66550	10.80170	10.80170			17.08	7,807,146.00	732	13,570.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,235.19570		2.23520	2,369.16730	2.36917	2,235.196		15.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	19.69570		0.01970	17.46730	0.01747	19.696		15.04	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,951.06040		1.95106	2,080.52690	2.08053	1,951.060		14.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	35.56040		0.03556	28.82690	0.02883	35.560		14.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,923.22290		1.92322	2,052.33770	2.05234	1,923.223		14.85	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	37.72290		0.03772	30.63770	0.03064	37.723		14.85	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,722.55370		1.72255	1,848.65470	1.84865	1,722.554		14.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	57.05370		0.05705	46.95470	0.04695	57.054		14.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,546.31620		1.54632	1,668.97280	1.66897	1,546.316		14.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	80.81620		0.08082	67.27280	0.06727	80.816		14.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,224.09460		1.22409	1,337.94880	1.33795	1,224.095		14.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	148.59460		0.14859	126.24880	0.12625	148.595		14.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,216.26780		1.21627	1,329.85510	1.32986	1,216.268		14.61	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	150.76780		0.15077	128.15510	0.12816	150.768		14.61	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,208.99980		1.20900	1,321.78050	1.32178	1,209.000		14.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	153.49980		0.15350	130.08050	0.13008	153.500		14.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,110.58190		1.11058	1,213.84700	1.21385	1,110.582		14.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	195.08190		0.19508	162.14700	0.16215	195.082		14.89	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,076.95590		1.07696	1,178.33640	1.17834	1,076.956		14.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	211.45590		0.21146	176.63640	0.17664	211.456		14.98	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	876.23930		0.87624	963.83460	0.96383	876.239		15.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	340.73930		0.34074	292.13460	0.29213	340.739		15.62	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	590.48690		0.59049	650.85560	0.65086	590.487		17.44	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	724.98690		0.72499	649.15560	0.64916	724.987		17.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	375.67120		0.37567	414.11030	0.41411	375.671		19.31	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,310.17120		1.31017	1,212.41030	1.21241	1,310.171		19.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	320.40780		0.32041	353.69020	0.35369	320.408		19.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,554.90780		1.55491	1,451.99020	1.45199	1,554.908		19.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	275.03310		0.27503	303.20950	0.30321	275.033		20.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,809.53310		1.80953	1,701.50950	1.70151	1,809.533		20.64	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	269.65240		0.26965	297.21370	0.29721	269.652		20.73	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,844.15240		1.84415	1,735.51370	1.73551	1,844.152		20.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	237.99920		0.23800	261.92720	0.26193	237.999		21.30	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,072.49920		2.07250	1,960.22720	1.96023	2,072.499		21.30	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	203.55840		0.20356	218.17570	0.21818	203.558		22.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,438.05840		2.43806	2,316.47570	2.31648	2,438.058		22.36	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.67440		10.67440	10.81090	10.81090			17.07	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,933.95400		1.93395	2,063.13610	2.06314	1,933.954		14.92	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	39.55400		0.03955	32.23610	0.03224	39.554		14.92	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	886.81880		0.88682	975.14140	0.97514	886.819		15.61	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	342.41880		0.34242	294.24140	0.29424	342.419		15.61	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	276.92860		0.27693	305.15990	0.30516	276.929		20.71	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,842.52860		1.84253	1,734.25990	1.73426	1,842.529		20.71	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.79100		10.79100	10.93050	10.93050			17.28	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,109.85370		1.10985	1,208.01460	1.20801	1,109.854		15.50	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	308.85370		0.30885	267.51460	0.26751	308.854		15.50	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,103.70080		1.10370	1,201.54570	1.20155	1,103.701		15.51	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	312.70080		0.31270	271.04570	0.27105	312.701		15.51	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,097.57560		1.09758	1,195.10800	1.19511	1,097.576		15.53	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	316.57560		0.31658	274.60800	0.27461	316.576		15.53	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	919.83040		0.91983	1,003.66470	1.00366	919.830		16.07	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	458.83040		0.45883	403.16470	0.40316	458.830		16.07	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	400.58250		0.40058	436.95040	0.43695	400.583		20.13	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,679.58250		1.67958	1,576.45040	1.57645	1,679.583		20.13	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.83500		10.83500	10.97560	10.97560			17.38	0.00	0	0.00

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	7.90	Call	2,960.48670	2.96049	3,098.29980	3.09830	2,960.487	17.60	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	7.90	Put	25.48670	0.02549	26.69980	0.02270	25.487	17.60	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	8.40	Call	2,479.98430	2.47998	2,615.97590	2.61598	2,479.984	16.53	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	8.40	Put	44.98430	0.04498	40.37590	0.04038	44.984	16.53	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	8.90	Call	2,017.60490	2.01760	2,147.69200	2.14769	2,017.605	15.76	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	8.90	Put	82.60490	0.08260	72.09200	0.07209	82.605	15.76	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.90	Call	1,218.46630	1.21847	1,320.12660	1.32013	1,218.466	15.42	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	9.90	Put	283.46630	0.28347	244.52660	0.24453	283.466	15.42	0.00	0	6.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.29	Call	989.47870	0.98948	1,079.23930	1.07924	989.479	15.98	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.29	Put	444.47870	0.44448	393.63930	0.39364	444.479	15.98	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.30	Call	984.14210	0.98414	1,073.59640	1.07360	984.142	16.00	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.30	Put	449.14210	0.44914	397.99640	0.39800	449.142	16.00	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.31	Call	979.27130	0.97927	1,067.98380	1.06798	979.271	16.02	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.31	Put	454.27130	0.45427	402.38380	0.40238	454.271	16.02	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.95	Call	719.16840	0.71917	782.41690	0.78242	719.168	17.60	0.00	0	6.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.95	Put	834.16840	0.83417	756.81690	0.75682	834.168	17.60	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Call	432.42540	0.43243	470.22090	0.47022	432.425	20.12	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Put	1,697.42540	1.69743	1,594.62090	1.59462	1,697.425	20.12	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Call	356.05730	0.35606	386.11110	0.38611	356.057	21.17	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Put	2,121.05730	2.12106	2,010.51110	2.01051	2,121.057	21.17	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Call	303.10480	0.30310	317.50210	0.31750	303.105	22.60	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Put	2,618.10480	2.61810	2,491.90210	2.49190	2,618.105	22.60	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future			11.00480	11.00480	11.14560	11.14560		15.73	0.00	0	6,400.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Call	3,037.34290	3.03734	3,174.88150	3.17488	3,037.343	16.68	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Put	32.54290	0.03254	29.28150	0.02928	32.543	16.68	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Call	2,611.34740	2.61135	2,745.69420	2.74569	2,611.347	16.10	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Put	56.54740	0.05655	50.09420	0.05009	56.547	16.10	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Call	2,564.76280	2.56476	2,698.64310	2.69864	2,564.763	16.03	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Put	59.96280	0.05996	53.04310	0.05304	59.963	16.03	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Call	2,518.34950	2.51835	2,651.74110	2.65174	2,518.350	15.97	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Put	63.54950	0.06355	56.14110	0.05614	63.549	15.97	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Call	1,623.79880	1.62380	1,746.86980	1.74687	1,623.799	15.39	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Put	218.99880	0.21900	201.26980	0.20127	218.999	15.39	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Call	1,349.67030	1.34967	1,452.79070	1.45279	1,349.670	15.73	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Put	344.87030	0.34487	307.19070	0.30719	344.870	15.73	0.00	0	6.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Call	883.21290	0.88321	948.39280	0.94839	883.213	17.83	0.00	0	6.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Put	878.41290	0.87841	802.79280	0.80279	878.413	17.83	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future			10.23290	10.23290	10.35870	10.35870		16.16	1,125,619.00	110	503.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.89	Call	134,295.12190	1.34295	146,873.74200	1.46874	134,295.122	23.50	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.89	Put	5.12190	0.00005	3.74200	0.00004	5.122	23.50	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.90	Call	133,295.34410	1.33295	145,873.90800	1.45874	133,295.344	23.39	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.90	Put	5.34410	0.00005	3.90800	0.00004	5.344	23.39	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.91	Call	132,295.57670	1.32296	144,874.08210	1.44874	132,295.577	23.29	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.91	Put	5.57670	0.00006	4.08210	0.00004	5.577	23.29	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	9.60	Call	63,426.42820	0.63426	75,965.02420	0.75965	63,426.428	15.94	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	9.60	Put	136.42820	0.00136	95.02420	0.00095	136.428	15.94	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	10.35	Call	7,599.18510	0.07599	13,004.93290	0.13005	7,599.185	16.92	0.00	0	200.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	10.35	Put	19,309.18510	0.19309	12,134.93290	0.12135	19,309.185	16.92	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future			10.36880	10.36880	10.49800	10.49800		16.64	2,073,760.00	200	209.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.49	Put	5,292.29830	0.05292	3,910.61770	0.03911	5,292.298	15.22	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.49	Call	93,172.29830	0.93172	104,710.61770	1.04711	93,172.298	15.22	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.50	Put	5,437.89410	0.05438	4,025.91360	0.04026	5,437.894	15.22	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.50	Call	92,317.89410	0.92318	103,825.91360	1.03826	92,317.894	15.22	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.51	Call	91,466.56850	0.91467	102,943.86090	1.02944	91,466.568	15.22	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.51	Put	5,586.56850	0.05587	4,143.86090	0.04144	5,586.568	15.22	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Call	41,482.33510	0.41482	48,760.11490	0.48760	41,482.335	16.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Put	29,602.33510	0.29602	23,960.11490	0.23960	29,602.335	16.37	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Call	36,925.84680	0.36926	43,635.81750	0.43636	36,925.847	16.64	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Put	35,045.84680	0.35046	28,835.81750	0.28836	35,045.847	16.64	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Call	21,158.11240	0.21158	25,132.35300	0.25132	21,158.112	18.42	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Put	69,278.11240	0.69278	60,332.35300	0.60332	69,278.112	18.42	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future			10.51920	10.51920	10.65150	10.65150		17.33	0.00	0	25.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Call	52,962.42900	0.52962	59,233.04460	0.59233	52,962.429	16.86	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Put	50,042.42900	0.50042	43,083.04460	0.43083	50,042.429	16.86	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Call	52,568.86250	0.52569	58,796.38250	0.58796	52,568.863	16.89	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Put	50,648.86250	0.50649	43,646.38250	0.43646	50,648.863	16.89	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Call	52,178.47960	0.52178	58,363.42430	0.58363	52,178.480	16.92	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Put	51,258.47960	0.51258	44,213.42430	0.44213	51,258.480	16.92	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future			10.66550	10.66550	10.80170	10.80170		0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Call	0.00000	0.00000	11,170.00000	0.11170	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.69	Put	2,450.00000	0.02450	0.00000	0.00000	2,450.000	0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Call	0.00000	0.00000	10,170.00000	0.10170	0.000	0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.70	Put	3,450.00000	0.03450	0.00000	0.00000	3,450.000	0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Put	4,450.00000	0.04450	0.00000	0.00000	4,450.000	0.00	0.00	0	0.00
\$ / R MAXI	On	13/06/2014		Foreign Exchange Future	10.71	Call	0.00000	0.00000	9,170.00000	0.09170	0.000	0.00	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future			15.98680	15.98680	16.09010	16.09010		15.65	815,326.80	51	41,684.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.74	Call	1,248.13880	1.24814	1,351.55590	1.35156	1,248.139	18.54	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.74	Put	1.33880	0.00134	1.45590	0.00146	1.339	18.54	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.75	Call	1,238.19440	1.23819	1,341.60070	1.34160	1,238.194	18.49	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.75	Put	1.39440	0.00139	1.50070	0.00150	1.394	18.49	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.76	Call	1,228.25230	1.22825	1,331.64710	1.33165	1,228.252	18.45	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.76	Put	1.45230	0.00145	1.54710	0.00155	1.452	18.45	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future			16.18880	16.18880	16.29600	16.29600		15.79	13,760,480.00	850	11,026.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Call	1,368.85360	1.36885	1,464.28890	1.46429	1,368.854	13.89	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Put	70.05360	0.07005	58.28890	0.05829	70.054	13.89	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Call	1,360.48980	1.36049	1,455.69450	1.45569	1,360.490	13.91	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Put	71.68980	0.07169	59.69450	0.05969	71.690	13.91	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Call	1,352.15300	1.35215	1,447.12610	1.44713	1,352.153	13.93	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Put	73.35300	0.07335	61.12610	0.06113	73.353	13.93	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future			16.41370	16.41370	16.52440	16.52440		15.92	0.00	0	1,031.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Put	25.97600	0.02598	24.62170	0.02462	25.976	18.39	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Call	3,589.67600	3.58968	3,699.02170	3.69902	3,589.676	18.39	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Call	3,442.29180	3.44229	3,551.41940	3.55142	3,442.292	17.96	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Put	28.59180	0.02859	27.01940	0.02702	28.592	17.96	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Call	2,250.40660	2.25041	2,355.59660	2.35560	2,250.407	15.48	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Put	86.70660	0.08671	81.19660	0.08120	86.707	15.48	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Call	2,213.54510	2.21355	2,318.58830	2.31859	2,213.545	15.40	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Put	89.84510	0.08985	84.18830	0.08419	89.845	15.40	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Call	2,204.34610	2.20435	2,309.35190	2.30935	2,204.346	15.38	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Put	90.64610	0.09065	84.95190	0.08495	90.646	15.38	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Call	2,195.15390	2.19515	2,300.12400	2.30012	2,195.154	15.36	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Put	91.45390	0.09145	85.72400	0.08572	91.454	15.36	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Put	108.19010	0.10819	101.68290	0.10168	108.190	15.00	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.50	Call	2,021.89010	2.02189	2,126.08290	2.12608	2,021.890	15.00	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future			16.63330	16.63330	16.74880	16.74880		16.04	0.00	0	200.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Call	1,201.83720	1.20184	1,271.32020	1.27132	1,201.837	15.26	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.04	Put	608.53720	0.60854	562.52020	0.56252	608.537	15.26	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Call	1,196.75070	1.19675	1,266.01740	1.26602	1,196.751	15.27	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.05	Put	613.45070	0.61345	567.21740	0.56722	613.451	15.27	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.06	Call	1,191.67910	1.19168	1,260.72960	1.26073	1,191.679	15.28	0.00	0	0.00
£ / R	On	13/06/2014		Foreign Exchange Future	16.06	Put	618.37910	0.61838	571.92960	0.57193	618.379	15.28	0.00	0	0.00
£ / R	On	15/09/2014		Foreign Exchange Future			16.88960	16.88960	17.01090	17.01090		16.13	0.00	0	0.00

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		16.84	Call	1,120.14520	1.12015						
£ / R	On	15/09/2014			Foreign Exchange Future		16.84	Put	1,070.54520	1.07055						
£ / R	On	15/09/2014			Foreign Exchange Future		16.85	Put	1,076.70390	1.07670						
£ / R	On	15/09/2014			Foreign Exchange Future		16.85	Call	1,116.30390	1.11630						
£ / R	On	15/09/2014			Foreign Exchange Future		16.86	Call	1,112.47780	1.11248						
£ / R	On	15/09/2014			Foreign Exchange Future		16.86	Put	1,082.87780	1.08288						
¥ / R	On	16/09/2013			Foreign Exchange Future				0.10280	0.10280						
¥ / R	On	16/09/2013			Foreign Exchange Future		0.09	Call	1,280.67750	0.01281						
¥ / R	On	16/09/2013			Foreign Exchange Future		0.09	Put	0.87750	0.00001						
¥ / R	On	16/09/2013			Foreign Exchange Future		0.10	Call	338.93690	0.00339						
¥ / R	On	16/09/2013			Foreign Exchange Future		0.10	Put	59.13690	0.00059						
¥ / R	On	16/09/2013			Foreign Exchange Future		0.11	Call	16.28510	0.00016						
¥ / R	On	16/09/2013			Foreign Exchange Future		0.11	Put	736.48510	0.00736						
¥ / R	On	13/12/2013			Foreign Exchange Future				0.10421	0.10421						
¥ / R	On	13/12/2013			Foreign Exchange Future		0.09	Call	1,435.35730	0.01435						
¥ / R	On	13/12/2013			Foreign Exchange Future		0.09	Put	13.95730	0.00014						
¥ / R	On	13/12/2013			Foreign Exchange Future		0.10	Call	607.61980	0.00608						
¥ / R	On	13/12/2013			Foreign Exchange Future		0.10	Put	186.21980	0.00186						
¥ / R	On	13/12/2013			Foreign Exchange Future		0.11	Call	208.95260	0.00209						
¥ / R	On	13/12/2013			Foreign Exchange Future		0.11	Put	787.55260	0.00788						
¥ / R	On	17/03/2014			Foreign Exchange Future				0.10581	0.10581						
¥ / R	On	17/03/2014			Foreign Exchange Future		0.09	Call	1,648.80280	0.01649						
¥ / R	On	17/03/2014			Foreign Exchange Future		0.09	Put	68.10280	0.00068						
¥ / R	On	17/03/2014			Foreign Exchange Future		0.10	Call	894.20530	0.00894						
¥ / R	On	17/03/2014			Foreign Exchange Future		0.10	Put	313.50530	0.00314						
¥ / R	On	17/03/2014			Foreign Exchange Future		0.11	Call	464.11950	0.00464						
¥ / R	On	17/03/2014			Foreign Exchange Future		0.11	Put	883.41950	0.00883						
€ / R	On	16/09/2013			Foreign Exchange Future				13.50280	13.50280						
€ / R	On	16/09/2013			Foreign Exchange Future		11.30	Call	2,202.83280	2.20283						
€ / R	On	16/09/2013			Foreign Exchange Future		11.30	Put	0.03280	0.00003						
€ / R	On	16/09/2013			Foreign Exchange Future		11.50	Call	2,002.86330	2.00286						
€ / R	On	16/09/2013			Foreign Exchange Future		11.50	Put	0.06330	0.00006						
€ / R	On	16/09/2013			Foreign Exchange Future		11.55	Call	1,952.87470	1.95287						
€ / R	On	16/09/2013			Foreign Exchange Future		11.55	Put	0.07470	0.00007						
€ / R	On	16/09/2013			Foreign Exchange Future		11.99	Call	1,513.14170	1.51314						
€ / R	On	16/09/2013			Foreign Exchange Future		11.99	Put	0.34170	0.00034						
€ / R	On	16/09/2013			Foreign Exchange Future		12.00	Call	1,503.15410	1.50315						
€ / R	On	16/09/2013			Foreign Exchange Future		12.00	Put	0.35410	0.00035						
€ / R	On	16/09/2013			Foreign Exchange Future		12.01	Call	1,493.16700	1.49317						
€ / R	On	16/09/2013			Foreign Exchange Future		12.01	Put	0.36700	0.00037						
€ / R	On	16/09/2013			Foreign Exchange Future		12.05	Call	1,453.22380	1.45322						
€ / R	On	16/09/2013			Foreign Exchange Future		12.05	Put	0.42380	0.00042						
€ / R	On	16/09/2013			Foreign Exchange Future		12.10	Call	1,403.30790	1.40331						
€ / R	On	16/09/2013			Foreign Exchange Future		12.10	Put	0.50790	0.00051						
€ / R	On	16/09/2013			Foreign Exchange Future		12.25	Put	0.79250	0.00079						
€ / R	On	16/09/2013			Foreign Exchange Future		12.25	Call	1,253.59250	1.25359						
€ / R	On	16/09/2013			Foreign Exchange Future		12.35	Call	1,153.84310	1.15384						
€ / R	On	16/09/2013			Foreign Exchange Future		12.35	Put	1.04310	0.00104						
€ / R	On	16/09/2013			Foreign Exchange Future		12.55	Call	954.68480	0.95468						
€ / R	On	16/09/2013			Foreign Exchange Future		12.55	Put	1.88480	0.00188						
€ / R	On	16/09/2013			Foreign Exchange Future		12.85	Put	5.20130	0.00520						
€ / R	On	16/09/2013			Foreign Exchange Future		12.85	Call	658.00130	0.65800						
€ / R	On	16/09/2013			Foreign Exchange Future		13.10	Call	428.08880	0.42809						
€ / R	On	16/09/2013			Foreign Exchange Future		13.10	Put	25.28880	0.02529						

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	57.56610		0.05757		96.28030	0.09628	57.566	16.75	0.00	0	19,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	354.76610		0.35477		266.08030	0.26608	354.766	16.75	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.00	Put	526.16190		0.52616		421.37130	0.42137	526.162	17.75	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.00	Call	28.96190		0.02896		51.57130	0.05157	28.962	17.75	0.00	0	150.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.09	Call	21.15120		0.02115		38.60900	0.03861	21.151	18.20	0.00	0	42,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.09	Put	608.35120		0.60835		498.40900	0.49841	608.351	18.20	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Put	1,001.85070		1.00185		879.53950	0.87954	1,001.851	19.94	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Call	4.65070		0.00465		9.73950	0.00974	4.651	19.94	0.00	0	7,900.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.68690		13.68690		13.81820	13.81820		15.87	684,345.00	50	32,362.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,496.12760		2.49613		2,626.66980	2.62667	2,496.128	18.77	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	9.22760		0.00923		8.46980	0.00847	9.228	18.77	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,255.80270		2.25580		2,385.96610	2.38597	2,255.803	17.74	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	11.90270		0.01190		10.76610	0.01077	11.903	17.74	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,206.45480		2.20645		2,336.52080	2.33652	2,206.455	17.52	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	12.55480		0.01255		11.32080	0.01132	12.555	17.52	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,157.14740		2.15715		2,287.10770	2.28711	2,157.147	17.31	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	13.24740		0.01325		11.90770	0.01191	13.247	17.31	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,237.09600		1.23710		1,357.97510	1.35798	1,237.096	14.04	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	50.19600		0.05020		39.77510	0.03978	50.196	14.04	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,151.24430		1.15124		1,269.56700	1.26957	1,151.244	14.14	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	64.34430		0.06434		51.36700	0.05137	64.344	14.14	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	770.27490		0.77027		868.54900	0.86855	770.275	14.74	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	183.37490		0.18337		150.34900	0.15035	183.375	14.74	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Call	706.58310		0.70658		800.13290	0.80013	706.583	14.93	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Put	219.68310		0.21968		181.93290	0.18193	219.683	14.93	0.00	0	7,500.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	338.88150		0.33888		392.74720	0.39275	338.882	16.58	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	651.98150		0.65198		574.54720	0.57455	651.982	16.58	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	102.81470		0.10281		120.04040	0.12004	102.815	19.87	0.00	0	7,500.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	1,765.91470		1.76591		1,651.84040	1.65184	1,765.915	19.87	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.89080		13.89080		14.02530	14.02530		16.04	0.00	0	22,317.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,515.61950		1.51562		1,638.57720	1.63858	1,515.620	14.51	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	114.81950		0.11482		103.27720	0.10328	114.820	14.51	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	116.17340		0.11617		104.55110	0.10455	116.173	14.49	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,506.97340		1.50697		1,629.85110	1.62985	1,506.973	14.49	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,498.78630		1.49879		1,621.13840	1.62114	1,498.786	14.49	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	117.98630		0.11799		105.83840	0.10584	117.986	14.49	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.08930		14.08930		14.22810	14.22810		16.18	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	923.59080		0.92359		1,001.82300	1.00182	923.591	15.66	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	624.29080		0.62429		563.72300	0.56372	624.291	15.66	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	919.06400		0.91906		997.00000	0.99700	919.064	15.67	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	629.76400		0.62976		568.90000	0.56890	629.764	15.67	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	914.55520		0.91456		992.19560	0.99220	914.555	15.69	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	635.25520		0.63526		574.09560	0.57410	635.255	15.69	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.32110		14.32110		14.46440	14.46440		16.36	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	961.28940		0.96129		884.49670	0.88450	961.289	16.42	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Call	942.38940		0.94239		1,008.89670	1.00890	942.389	16.42	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	938.59420		0.93859		1,004.96670	1.00497	938.594	16.44	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	967.49420		0.96749		890.56670	0.89057	967.494	16.44	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	934.81600		0.93482		1,001.05450	1.00105	934.816	16.45	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	973.71600		0.97372		896.65450	0.89665	973.716	16.45	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.55250		14.55250		14.69470	14.69470		16.84	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,480.13340		1.48013		1,566.58100	1.56658	1,480.133	15.61	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	617.63340		0.61763		561.88100	0.56188	617.633	15.61	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,474.70910		1.47471		1,560.99130	1.56099	1,474.709	15.62	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	622.20910		0.62221		566.29130	0.56629	622.209	15.62	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,469.29690		1.46930		1,555.41450	1.55541	1,469.297	15.63	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	626.79690		0.62680		570.71450	0.57071	626.797	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
2025	On 07/11/2013	Bond Future			107.05537		107.05537	107.05197	107.05197				0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	3,934.63000		3,934.63000	3,938.03000	3,938.03000		3,934.630		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	3,944.63000		3,944.63000	3,948.03000	3,948.03000		3,944.630		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	3,954.63000		3,954.63000	3,958.03000	3,958.03000		3,954.630		0.00	0	0.00
2038	On 07/11/2013	Bond Future			102.43622		102.43622	102.42911	102.42911				0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	7,553.78000		7,553.78000	7,560.89000	7,560.89000		7,553.780		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Put	7,563.78000		7,563.78000	7,570.89000	7,570.89000		7,563.780		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	7,573.78000		7,573.78000	7,580.89000	7,580.89000		7,573.780		0.00	0	0.00
2050	On 07/11/2013	Bond Future			105.16244		105.16244	105.15422	105.15422				0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	4,827.56000		4,827.56000	4,835.78000	4,835.78000		4,827.560		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	4,837.56000		4,837.56000	4,845.78000	4,845.78000		4,837.560		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	4,847.56000		4,847.56000	4,855.78000	4,855.78000		4,847.560		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			400.35900		400.35900	399.19600	399.19600				0.00	0	0.00
AL37	On 06/02/2014	Index Future			405.58700		405.58700	404.40900	404.40900				0.00	0	0.00
AL7T	On 07/11/2013	Index Future			469.68900		469.68900	468.39900	468.39900				0.00	0	1.00
AL7T	On 06/02/2014	Index Future			475.82300		475.82300	474.51600	474.51600				0.00	0	0.00
ALBI	On 07/11/2013	Index Future			422.67000		422.67000	421.44600	421.44600				4,226,700.00	1	769.00
ALBI	On 06/02/2014	Index Future			428.19000		428.19000	426.94900	426.94900				0.00	0	73.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.39110		9.39110	9.37720	9.37720			11.91	704,332.50	75	10,152.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	891.17120		0.89117	877.30820	0.87731		891.171	17.63	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	0.07120		0.00007	0.10820	0.00011		0.071	17.63	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	0.97030		0.00097	1.37150	0.00137		0.970	15.65	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	592.07030		0.59207	578.57150	0.57857		592.070	15.65	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	503.17110		0.50317	490.04440	0.49004		503.171	15.06	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	2.07110		0.00207	2.84440	0.00284		2.071	15.06	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	493.35060		0.49335	480.28050	0.48028		493.351	14.99	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	2.25060		0.00225	3.08050	0.00308		2.251	14.99	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	483.54500		0.48355	470.53000	0.47053		483.545	14.93	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	2.44500		0.00245	3.33000	0.00333		2.445	14.93	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	137.87200		0.13787	129.74290	0.12974		137.872	12.52	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	46.77200		0.04677	52.54290	0.05254		46.772	12.52	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	0.32690		0.00033	0.57950	0.00058		0.327	18.71	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	909.22690		0.90923	923.37950	0.92338		909.227	18.71	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.46070		9.46070	9.44830	9.44830			11.88	709,552.50	75	8,726.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,170.79960		1.17080	1,158.50270	1.15850		1,170.800	14.13	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	10.09960		0.01010	10.20270	0.01020		10.100	14.13	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	881.18770		0.88119	869.21750	0.86922		881.188	12.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	20.48770		0.02049		20.91750	0.02092	20.488	12.72	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	320.52860		0.32053		314.61530	0.31462	320.529	11.81	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	159.82860		0.15983		166.31530	0.16632	159.829	11.81	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	235.28970		0.23529		230.92940	0.23093	235.290	11.89	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	234.58970		0.23459		242.62940	0.24263	234.590	11.89	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	230.80240		0.23080		226.53120	0.22653	230.802	11.91	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	240.10240		0.24010		248.23120	0.24823	240.102	11.91	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	226.38050		0.22638		222.19980	0.22220	226.380	11.93	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	245.68050		0.24568		253.89980	0.25390	245.680	11.93	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	178.44430		0.17844		175.25440	0.17525	178.444	12.15	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	317.74430		0.31774		326.95440	0.32695	317.744	12.15	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	34.31390		0.03431		33.53710	0.03354	34.314	13.03	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	873.61390		0.87361		885.23710	0.88524	873.614	13.03	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	19.14710		0.01915		18.78950	0.01879	19.147	14.01	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,158.44710		1.15845		1,170.48950	1.17049	1,158.447	14.01	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.53970		9.53970		9.52940	9.52940		12.07	0.00	0	3,841.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	358.97580		0.35898		354.92580	0.35493	358.976	12.06	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	309.27580		0.30928		315.52580	0.31553	309.276	12.06	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	354.00460		0.35400		350.01920	0.35002	354.005	12.06	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	314.30460		0.31430		320.61920	0.32062	314.305	12.06	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	319.37850		0.31938		325.76010	0.32576	319.378	12.06	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	349.07850		0.34908		345.16010	0.34516	349.078	12.06	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.61800		9.61800		9.61040	9.61040		12.20	0.00	0	50.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	306.29210		0.30629		304.64540	0.30465	306.292	12.54	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	578.29210		0.57829		584.24540	0.58425	578.292	12.54	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	302.90930		0.30291		301.29330	0.30129	302.909	12.55	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	584.90930		0.58491		590.89330	0.59089	584.909	12.55	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	299.55640		0.29956		297.97090	0.29797	299.556	12.56	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	591.55640		0.59156		597.57090	0.59757	591.556	12.56	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.71260		9.71260		9.70650	9.70650		12.37	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	571.19220		0.57119		568.87530	0.56888	571.192	12.32	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	398.59220		0.39859		402.37530	0.40238	398.592	12.32	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	403.40630		0.40341		407.22710	0.40723	403.406	12.33	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	566.00630		0.56601		563.72710	0.56373	566.006	12.33	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	560.85410		0.56085		558.61260	0.55861	560.854	12.33	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	408.25410		0.40825		412.11260	0.41211	408.254	12.33	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.75410		9.75410		9.82510	9.82510		17.22	0.00	0	50.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	666.37440		0.66637		735.95850	0.73596	666.374	18.81	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	2.27440		0.00227		0.85850	0.00086	2.274	18.81	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	656.46240		0.65646		726.00280	0.72600	656.462	18.67	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	2.36240		0.00236		0.90280	0.00090	2.362	18.67	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	646.55450		0.64655		716.04950	0.71605	646.554	18.53	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	2.45450		0.00245		0.94950	0.00095	2.454	18.53	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.86190		9.86190		9.93560	9.93560		15.74	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	292.17640		0.29218		329.66550	0.32967	292.176	15.95	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	370.27640		0.37028		334.06550	0.33407	370.276	15.95	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	288.23910		0.28824		325.12340	0.32512	288.239	15.98	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	376.33910		0.37634		339.52340	0.33952	376.339	15.98	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	284.34850		0.28435		320.90000	0.32090	284.348	16.00	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	382.44850		0.38245		345.30000	0.34530	382.448	16.00	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.98200		9.98200		10.05790	10.05790		15.40	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	464.74670		0.46475		505.05590	0.50506	464.747	15.31	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	422.74670		0.42275		387.15590	0.38716	422.747	15.31	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	428.23610		0.42824		392.36470	0.39236	428.236	15.33	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	460.23610		0.46024		500.26470	0.50026	460.236	15.33	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	455.76190		0.45576		495.51050	0.49551	455.762	15.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	433.76190		0.43376	397.61050	0.39761		433.762	15.34	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			226.59560		226.59560	-299.72390	-299.72390				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			532.21550		532.21550	586.00470	586.00470				0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			643.65000		643.65000	745.60510	745.60510				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			372.49740		372.49740	444.84650	444.84650				0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			237.18910		237.18910	304.00100	304.00100				0.00	0	5,000.00
CF CANDO CAEN	On 16/09/2013	Can-Do Future			74.31800		74.31800	140.77290	140.77290				0.00	0	2,830.00
CF CANDO CAES	On 17/09/2013	Can-Do Future			0.00000		0.00000	0.00000	0.00000				0.00	0	0.00
CF CANDO CAET	On 17/09/2013	Can-Do Future			0.00000		0.00000	0.00000	0.00000				0.00	0	0.00
CF CANDO CAEU	On 25/09/2013	Can-Do Future			33.44830		33.44830	39.58120	39.58120				0.00	0	30,000.00
CF CANDO CAEV	On 23/09/2013	Can-Do Future			43.76880		43.76880	42.42820	42.42820				0.00	0	12,000.00
CF CANDO CAEW	On 25/09/2013	Can-Do Future			1,007.33670		1,007.33670	1,670.44170	1,670.44170				0.00	0	50.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			155.19000		155.19000	189.40520	189.40520				0.00	0	5,000.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.93150		10.93150	11.04470	11.04470			15.76	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	1,092.02430		1.09202	1,205.24610	1.20525		1,092.024	21.94	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	0.52430		0.00052	0.54610	0.00055		0.524	21.94	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	1,082.07050		1.08207	1,195.26810	1.19527		1,082.071	21.95	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	0.57050		0.00057	0.56810	0.00057		0.570	21.95	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	1,072.09480		1.07209	1,185.29110	1.18529		1,072.095	21.85	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	0.59480		0.00059	0.59110	0.00059		0.595	21.85	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.08470		11.08470	11.20150	11.20150			16.34	0.00	0	75.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	524.88250		0.52488	600.54340	0.60054		524.883	15.70	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	230.18250		0.23018	189.04340	0.18904		230.183	15.70	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	519.22470		0.51922	594.37200	0.59437		519.225	15.72	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	234.52470		0.23452	192.87200	0.19287		234.525	15.72	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	513.61160		0.51361	588.24500	0.58825		513.612	15.74	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	238.91160		0.23891	196.74500	0.19674		238.912	15.74	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.25660		11.25660	11.37640	11.37640			16.51	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	527.38770		0.52739	585.06010	0.58506		527.388	16.60	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	560.78770		0.56079	498.66010	0.49866		560.788	16.60	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	523.48690		0.52349	580.73520	0.58074		523.487	16.62	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	566.88690		0.56689	504.33520	0.50434		566.887	16.62	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	519.61540		0.51962	576.44420	0.57644		519.615	16.64	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	573.01540		0.57302	510.04420	0.51004		573.015	16.64	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.67340		1.67340	1.69340	1.69340			16.34	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,834.05770		0.18341	2,034.04220	0.20340		1,834.058	19.12	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	0.05770		0.00001	0.04220	0.00000		0.058	19.12	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,734.11610		0.17341	1,934.08500	0.19341		1,734.116	19.07	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	0.11610		0.00001	0.08500	0.00001		0.116	19.07	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,634.22640		0.16342		1,834.16540	0.18342	1,634.226	19.03	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	0.22640		0.00002		0.16540	0.00002	0.226	19.03	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.68740		1.68740		1.70740	1.70740		16.50	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	763.71160		0.07637		893.62880	0.08936	763.712	15.99	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	389.71160		0.03897		319.62880	0.03196	389.712	15.99	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	709.69400		0.07097		833.15300	0.08332	709.694	16.09	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	435.69400		0.04357		359.15300	0.03592	435.694	16.09	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	658.61290		0.06586		775.54420	0.07755	658.613	16.19	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	484.61290		0.04846		401.54420	0.04015	484.613	16.19	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.70290		1.70290		1.72310	1.72310		16.38	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	870.44560		0.08704		977.16530	0.09772	870.446	16.31	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	741.44560		0.07414		646.16530	0.06462	741.446	16.31	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	795.76060		0.07958		695.27470	0.06953	795.761	16.38	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	824.76060		0.08248		926.27470	0.09263	824.761	16.38	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	783.72530		0.07837		880.95060	0.08810	783.725	16.51	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	854.72530		0.08547		749.95060	0.07500	854.725	16.51	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			107.90338		107.90338		107.89482	107.89482			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	2,086.62000		2.08662		2,095.18000	2.09518	2,086.620		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	2,096.62000		2.09662		2,105.18000	2.10518	2,096.620		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	2,106.62000		2.10662		2,115.18000	2.11518	2,106.620		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future			9.93906		80.22353		9.99437	79.82889			0.00	0	6,292.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	11,540.71000		11.54071		11,935.35000	11.93535	11,540.710		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	11,452.43000		11.45243		11,847.07000	11.84707	11,452.430		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	11,364.28000		11.36428		11,758.92000	11.75892	11,364.280		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			10.07083		81.27118		10.12807	80.87143			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	3,864.99000		3.86499		4,264.74000	4.26474	3,864.990		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	3,789.46000		3.78946		4,189.21000	4.18921	3,789.460		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	3,714.04000		3.71404		4,113.79000	4.11379	3,714.040		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			422.18100		422.18100		420.97100	420.97100			0.00	0	116.00
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	238,090.00000		23.80900		50,190.00000	25.01900	238,090.000		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	238,190.00000		23.81900		50,290.00000	25.02900	238,190.000		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	238,290.00000		23.82900		50,390.00000	25.03900	238,290.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			427.69400		427.69400		426.46900	426.46900			0.00	0	269.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GOVI	On 06/02/2014	GOVI	439.99	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	122,960.00000		12.29600	135,210.00000	13.52100	122,960.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	123,060.00000		12.30600	135,310.00000	13.53100	123,060.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	123,160.00000		12.31600	135,410.00000	13.54100	123,160.000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
IGOV	On 07/11/2013	Index Future			191.90600		191.90600	191.90400	191.90400				0.00	0	1,078.00
IGOV	On 06/02/2014	Index Future			194.43600		194.43600	194.43400	194.43400				0.00	0	173.00
ILBI	On 07/11/2013	Index Future			519.61500		519.61500	520.02500	520.02500				0.00	0	0.00
ILBI	On 06/02/2014	Index Future			526.63600		526.63600	527.05600	527.05600				0.00	0	186.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139			15.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.18000		94.82000	5.20000	94.80000				0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.25000		94.75000	5.27000	94.73000				0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.35000		94.65000	5.37000	94.63000				0.00	0	3,000.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.44000		94.56000	5.47000	94.53000				0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.54000		94.46000	5.61000	94.39000				0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.76000		94.24000	5.82000	94.18000				0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.92000		94.08000	5.99000	94.01000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.37000		93.63000	6.42000	93.58000				0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.74000		93.26000	6.80000	93.20000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			7.06000		92.94000	7.13000	92.87000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			7.38000		92.62000	7.44000	92.56000				0.00	0	250.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.67000		92.33000	7.71000	92.29000				0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			8.09750		8.09750	8.07860	8.07860			13.23	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	508.57840		0.50858	489.81890	0.48982	508.578		16.13	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	1.07840		0.00108	1.21890	0.00122	1.078		16.13	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	498.67930		0.49868	479.90490	0.47990	498.679		16.04	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	1.17930		0.00118	1.30490	0.00130	1.179		16.04	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	488.78950		0.48879	469.99770	0.47000	488.789		15.95	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	1.28950		0.00129	1.39770	0.00140	1.289		15.95	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.16780		8.16780	8.15030	8.15030			11.41	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	208.47180		0.20847	203.09350	0.20309	208.472		11.41	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	180.67180		0.18067	192.79350	0.19279	180.672		11.41	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	203.41130		0.20341	198.21530	0.19822	203.411		11.41	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	185.61130		0.18561	197.91530	0.19792	185.611		11.41	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	199.05130		0.19905	193.99860	0.19400	199.051		11.45	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	191.25130		0.19125	203.69860	0.20370	191.251		11.45	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future			8.23030		8.23030	8.21390	8.21390			13.26	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Call	360.54450		0.36054	354.06800	0.35407	360.544		13.17	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.14	Put	270.24450		0.27024	280.16800	0.28017	270.245		13.17	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Put	275.20210		0.27520	285.17110	0.28517	275.202		13.18	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.15	Call	355.50210		0.35550	349.07110	0.34907	355.502		13.18	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Call	350.50900		0.35051	344.12520	0.34413	350.509		13.18	0.00	0	0.00
NZ\$ / R	On 17/03/2014	Foreign Exchange Future	8.16	Put	280.20900		0.28021	290.22520	0.29023	280.209		13.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R / ¥EN	On 16/09/2013	Foreign Exchange Future			9.74140		9.74140	0.10265	9.65260	9.65260		22.69	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Call	526.86150		0.05269	0.10265	384.06770	0.03841	526.862	22.29	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Put	3,512.86150		0.35129	0.10265	4,258.06770	0.42581	3,512.862	22.29	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Call	504.35110		0.05044	0.10265	366.94970	0.03669	504.351	22.28	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Put	3,590.35110		0.35904	0.10265	4,340.94970	0.43409	3,590.351	22.28	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Call	482.58600		0.04826	0.10265	350.44260	0.03504	482.586	22.26	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Put	3,668.58600		0.36686	0.10265	4,424.44260	0.44244	3,668.586	22.26	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future			9.73670		9.73670	0.10265	9.64790	9.64790		17.26	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Call	3,780.07950		0.37801	0.10265	3,416.13630	0.34161	3,780.080	17.47	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.69	Put	3,313.07950		0.33131	0.10265	3,837.13630	0.38371	3,313.080	17.47	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Call	3,723.16730		0.37232	0.10265	3,367.78090	0.33678	3,723.167	17.43	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.70	Put	3,356.16730		0.33562	0.10265	3,888.78090	0.38888	3,356.167	17.43	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Call	3,666.69160		0.36667	0.10265	3,319.88250	0.33199	3,666.692	17.40	0.00	0	0.00
R / ¥EN	On 13/12/2013	Foreign Exchange Future	9.71	Put	3,399.69160		0.33997	0.10265	3,940.88250	0.39409	3,399.692	17.40	0.00	0	0.00
R023	On 07/11/2013	Bond Future			8.28157		98.14351		8.32661	97.86218			0.00	0	11,802.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	12,098.62000		12.09862		12,379.95000	12.37995	12,098.620		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	12,025.89000		12.02589		12,307.22000	12.30722	12,025.890		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	11,953.21000		11.95321		12,234.54000	12.23454	11,953.210		0.00	0	0.00
R023	On 06/02/2014	Bond Future			8.40273		99.42519		8.44965	99.14024			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	3,504.02000		3.50402		3,788.97000	3.78897	3,504.020		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	3,440.34000		3.44034		3,725.29000	3.72529	3,440.340		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	3,376.70000		3.37670		3,661.65000	3.66165	3,376.700		0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.55861		113.98774		6.66456	113.79272		3.05	0.00	0	30,991.00
R157	On 07/11/2013	Bond Future	5.59	Call	70.39000		0.07039		55.46000	0.05546	70.390	2.97	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,874.47000		1.87447		2,054.56000	2.05456	1,874.470	2.97	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	72.33000		0.07233		57.04000	0.05704	72.330	2.97	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,857.59000		1.85759		2,037.32000	2.03732	1,857.590	2.97	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	74.33000		0.07433		58.65000	0.05865	74.330	2.97	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,840.77000		1.84077		2,020.11000	2.02011	1,840.770	2.97	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.79532		115.47628		6.92019	115.27879		2.86	0.00	0	200.00
R157	On 06/02/2014	Bond Future	5.64	Call	222.69000		0.22269		192.49000	0.19249	222.690	2.79	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	2,073.16000		2.07316		2,240.45000	2.24045	2,073.160	2.79	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	225.76000		0.22576		195.20000	0.19520	225.760	2.79	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	2,060.03000		2.06003		2,226.96000	2.22696	2,060.030	2.79	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	228.86000		0.22886		197.95000	0.19795	228.860	2.79	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	2,046.94000		2.04694		2,213.52000	2.21352	2,046.940	2.79	0.00	0	0.00
R157	On 08/05/2014	Bond Future			7.08732		110.19917		7.23778	109.99911		2.57	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	152.06000		0.15206		131.56000	0.13156	152.060	2.51	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,720.45000		2.72045		2,900.01000	2.90001	2,720.450	2.51	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,708.49000		2.70849		2,887.83000	2.88783	2,708.490	2.51	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	153.86000		0.15386		133.14000	0.13314	153.860	2.51	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	155.66000		0.15566		134.74000	0.13474	155.660	2.51	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,696.53000		2.69653		2,875.67000	2.87567	2,696.530	2.51	0.00	0	0.00
R157	On 07/08/2014	Bond Future			7.49372		111.67320		7.68172	111.47043		2.29	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	607.93000		0.60793		521.47000	0.52147	607.930	2.24	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	1,426.67000		1.42667		1,542.98000	1.54298	1,426.670	2.24	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	611.90000		0.61190		525.07000	0.52507	611.900	2.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R157	On 07/08/2014	Bond Future	6.75	Put	1,419.72000		1.41972		1,535.66000	1.53566	1,419.720	2.24	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	615.90000		0.61590		528.70000	0.52870	615.900	2.24	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	1,412.80000		1.41280		1,528.37000	1.52837	1,412.800	2.24	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			8.58714		118.98817		8.62674	118.64906		15.28	0.00	0	58,223.00
R186	On 07/11/2013	Bond Future	6.50	Call	17.11000		0.01711		22.10000	0.02210	17.110	14.99	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	20,074.43000		20.07443		20,418.53000	20.41853	20,074.430	14.99	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	41.86000		0.04186		51.10000	0.05110	41.860	14.99	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	17,452.77000		17.45277		17,801.12000	17.80112	17,452.770	14.99	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	1,136.33000		1.13633		1,164.95000	1.16495	1,136.330	15.06	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	6,334.26000		6.33426		6,701.99000	6.70199	6,334.260	15.06	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	5,408.68000		5.40868		5,770.23000	5.77023	5,408.680	15.10	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	1,479.68000		1.47968		1,502.12000	1.50212	1,479.680	15.10	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	1,506.71000		1.50671		1,528.50000	1.52850	1,506.710	15.10	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	5,345.79000		5.34579		5,706.69000	5.70669	5,345.790	15.10	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	1,534.08000		1.53408		1,555.19000	1.55519	1,534.080	15.11	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	5,283.34000		5.28334		5,643.56000	5.64356	5,283.340	15.11	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	4,740.54000		4.74054		5,094.51000	5.09451	4,740.540	15.13	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.25	Call	1,795.42000		1.79542		1,810.28000	1.81028	1,795.420	15.13	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Call	2,671.55000		2.67155		2,656.55000	2.65655	2,671.550	15.21	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	3,422.75000		3.42275		3,746.86000	3.74686	3,422.750	15.21	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.75	Call	3,762.28000		3.76228		3,710.18000	3.71018	3,762.280	15.28	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,376.68000		2.37668		2,663.69000	2.66369	2,376.680	15.28	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	5,060.98000		5.06098		4,962.57000	4.96257	5,060.980	15.40	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,594.01000		1.59401		1,834.71000	1.83471	1,594.010	15.40	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.69905		115.25285		8.74011	114.90943		15.52	0.00	0	101.00
R186	On 06/02/2014	Bond Future	7.74	Call	1,656.86000		1.65686		1,723.68000	1.72368	1,656.860	15.24	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	10,110.78000		10.11078		10,521.02000	10.52102	10,110.780	15.24	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	1,677.61000		1.67761		1,744.36000	1.74436	1,677.610	15.24	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	10,038.93000		10.03893		10,449.10000	10.44910	10,038.930	15.24	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	1,699.27000		1.69927		1,765.95000	1.76595	1,699.270	15.24	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	9,968.08000		9.96808		10,378.18000	10.37818	9,968.080	15.24	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.81469		116.78079		8.85730	116.43288		15.09	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,211.51000		1.21151		1,244.61000	1.24461	1,211.510	14.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	16,654.23000		16.65423		17,035.24000	17.03524	16,654.230	14.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,225.24000		1.22524		1,258.35000	1.25835	1,225.240	14.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	16,570.22000		16.57022		16,951.24000	16.95124	16,570.220	14.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	16,486.45000		16.48645		16,867.46000	16.86746	16,486.450	14.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,239.10000		1.23910		1,272.20000	1.27220	1,239.100	14.83	0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.93305		113.05270		8.97729	112.70012		15.08	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,285.35000		4.28535		4,342.42000	4.34242	4,285.350	14.90	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	9,591.58000		9.59158		10,001.23000	10.00123	9,591.580	14.90	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,315.88000		4.31588		4,372.51000	4.37251	4,315.880	14.90	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	9,536.93000		9.53693		9,946.14000	9.94614	9,536.930	14.90	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,346.53000		4.34653		4,402.73000	4.40273	4,346.530	14.90	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	9,482.48000		9.48248		9,891.26000	9.89126	9,482.480	14.90	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

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/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/11/2013	Bond Future			274.67772		274.67772		274.67399	274.67399			0.00	0	2,100.00
R197	On 07/11/2013	Bond Future	279.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Put	5,312.28000		5.31228		5,316.01000	5.31601	5,312.280		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	5,322.28000		5.32228		5,326.01000	5.32601	5,322.280		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	5,332.28000		5.33228		5,336.01000	5.33601	5,332.280		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.51262		106.86226		5.57358	106.79598		1.95	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	81.87000		0.08187		56.49000	0.05649	81.870		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	872.39000		0.87239		913.29000	0.91329	872.390		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	83.83000		0.08383		58.04000	0.05804	83.830		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	863.35000		0.86335		903.84000	0.90384	863.350		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	85.82000		0.08582		59.62000	0.05962	85.820		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	854.34000		0.85434		894.42000	0.89442	854.340		0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.58627		103.85015		5.66569	103.78306		1.64	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	306.88000		0.30688		249.13000	0.24913	306.880		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	600.17000		0.60017		609.51000	0.60951	600.170		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	310.23000		0.31023		252.20000	0.25220	310.230		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	595.03000		0.59503		604.09000	0.60409	595.030		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	313.60000		0.31360		255.28000	0.25528	313.600		0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	589.91000		0.58991		598.68000	0.59868	589.910		0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.69221		105.22688		5.80545	105.15897		1.32	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	216.25000		0.21625		153.88000	0.15388	216.250		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	790.56000		0.79056		796.10000	0.79610	790.560		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	786.33000		0.78633		791.60000	0.79160	786.330		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	218.08000		0.21808		155.44000	0.15544	218.080		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	219.93000		0.21993		157.02000	0.15702	219.930		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	782.12000		0.78212		787.12000	0.78712	782.120		0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.85737		102.22598		6.04913	102.15711		0.95	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	272.49000		0.27249		192.61000	0.19261	272.490		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	476.77000		0.47677		465.76000	0.46576	476.770		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	273.97000		0.27397		193.92000	0.19392	273.970		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	474.64000		0.47464		463.46000	0.46346	474.640		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	275.46000		0.27546		195.23000	0.19523	275.460		0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	472.53000		0.47253		461.17000	0.46117	472.530		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			199.84440		199.84440		199.83117	199.83117			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	9,145.60000		9.14560		9,158.83000	9.15883	9,145.600		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	9,155.60000		9.15560		9,168.83000	9.16883	9,155.600		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	9,165.60000		9.16560		9,178.83000	9.17883	9,165.600		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R203	On 07/11/2013	Bond Future			7.40303		104.09201		7.48734	103.81021		5.90	0.00	0	19,741.00
R203	On 07/11/2013	Bond Future	5.71	Call	10.37000		0.01037	10.08000	0.01008		10.370	5.77	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	5,875.56000		5.87556	6,157.07000	6.15707		5,875.560	5.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	29.08000		0.02908	27.43000	0.02743		29.080	5.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	4,896.50000		4.89650	5,176.65000	5.17665		4,896.500	5.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	30.10000		0.03010	28.38000	0.02838		30.100	5.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	4,862.09000		4.86209	5,142.17000	5.14217		4,862.090	5.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	31.16000		0.03116	29.34000	0.02934		31.160	5.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	4,827.74000		4.82774	5,107.72000	5.10772		4,827.740	5.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	101,862.49000		101.86249	101,580.69000	101.58069		101,862.490	6.08	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	6.08	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.58134		105.45136	7.67265	105.16590			5.45	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	136.40000		0.13640	128.62000	0.12862		136.400	5.33	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	5,406.27000		5.40627	5,683.95000	5.68395		5,406.270	5.33	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	193.47000		0.19347	181.61000	0.18161		193.470	5.33	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	4,832.64000		4.83264	5,106.24000	5.10624		4,832.640	5.33	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	196.95000		0.19695	184.84000	0.18484		196.950	5.33	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	4,803.05000		4.80305	5,076.40000	5.07640		4,803.050	5.33	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	200.48000		0.20048	188.11000	0.18811		200.480	5.33	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	4,773.52000		4.77352	5,046.61000	5.04661		4,773.520	5.33	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.77179		102.68884	7.87101	102.39969			5.40	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	190.57000		0.19057	190.51000	0.19051		190.570	5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	6,342.24000		6.34224	6,631.33000	6.63133		6,342.240	5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	193.29000		0.19329	193.16000	0.19316		193.290	5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	6,313.58000		6.31358	6,602.60000	6.60260		6,313.580	5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	196.05000		0.19605	195.83000	0.19583		196.050	5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	6,284.96000		6.28496	6,573.89000	6.57389		6,284.960	5.28	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,307.48000		1.30748	1,253.38000	1.25338		1,307.480	5.33	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	2,400.06000		2.40006	2,635.11000	2.63511		2,400.060	5.33	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.98566		104.06244	8.09414	103.76937			5.16	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,226.32000		1.22632	1,158.69000	1.15869		1,226.320	5.07	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	3,131.10000		3.13110	3,356.54000	3.35654		3,131.100	5.07	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,236.30000		1.23630	1,168.16000	1.16816		1,236.300	5.07	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	3,113.38000		3.11338	3,338.31000	3.33831		3,113.380	5.07	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,246.32000		1.24632	1,177.67000	1.17767		1,246.320	5.07	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	3,095.72000		3.09572	3,320.14000	3.32014		3,095.720	5.07	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2037	On 07/11/2013	Bond Future			9.46494		93.37411	9.51456	92.94673			0.00	0.00	0	1,650.00
R2037	On 07/11/2013	Bond Future	9.41	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.41	Put	477.06000		0.47706	904.44000	0.90444		477.060	0.00	0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Put	389.92000		0.38992	817.30000	0.81730		389.920	0.00	0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Put	302.92000		0.30292	730.30000	0.73030		302.920	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.57485		90.33676	9.62611	89.90391			0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	1,764.25000		1.76425	2,197.10000	2.19710		1,764.250	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	1,676.82000		1.67682	2,109.67000	2.10967		1,676.820	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	1,589.53000		1.58953	2,022.38000	2.02238		1,589.530	0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.68833		91.53434	9.74130	91.09580			0.00	0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	0.00000		0.00000	0.00000	0.00000		0.000	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R2037	On 08/05/2014	Bond Future	9.37	Put	2,711.36000	2.71136	3,149.90000	3.14990	2,711.360		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	2,624.16000	2.62416	3,062.70000	3.06270	2,624.160		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	2,537.10000	2.53710	2,975.64000	2.97564	2,537.100		0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.61194	104.75186	7.69491	104.40334		7.69	0.00	0	29,247.00
R204	On 07/11/2013	Bond Future	6.29	Call	62.56000	0.06256	61.84000	0.06184	62.560	7.53	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	5,818.67000	5.81867	6,166.47000	6.16647	5,818.670	7.53	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	64.54000	0.06454	63.72000	0.06372	64.540	7.53	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	5,775.63000	5.77563	6,123.33000	6.12333	5,775.630	7.53	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	66.58000	0.06658	65.65000	0.06565	66.580	7.53	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	5,732.67000	5.73267	6,080.26000	6.08026	5,732.670	7.53	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	419.77000	0.41977	391.42000	0.39142	419.770	7.57	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	3,036.15000	3.03615	3,356.32000	3.35632	3,036.150	7.57	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.75836	102.08998	7.84660	101.73698		7.55	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	332.54000	0.33254	324.76000	0.32476	332.540	7.40	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	6,005.54000	6.00554	6,350.76000	6.35076	6,005.540	7.40	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	337.97000	0.33797	329.93000	0.32993	337.970	7.40	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	5,968.12000	5.96812	6,313.08000	6.31308	5,968.120	7.40	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	343.48000	0.34348	335.17000	0.33517	343.480	7.40	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	5,930.80000	5.93080	6,275.49000	6.27549	5,930.800	7.40	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.91743	103.44338	8.01157	103.08573		7.33	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	368.41000	0.36841	378.76000	0.37876	368.410	7.19	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	7,838.90000	7.83890	8,206.90000	8.20690	7,838.900	7.19	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	373.13000	0.37313	383.41000	0.38341	373.130	7.19	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	7,802.07000	7.80207	8,170.00000	8.17000	7,802.070	7.19	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	377.90000	0.37790	388.11000	0.38811	377.900	7.19	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	7,765.30000	7.76530	8,133.16000	8.13316	7,765.300	7.19	0.00	0	0.00
R204	On 07/08/2014	Bond Future			8.08971	100.79649	8.19043	100.43403		7.32	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	1,788.52000	1.78852	1,795.88000	1.79588	1,788.520	7.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	4,166.01000	4.16601	4,535.83000	4.53583	4,166.010	7.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	1,802.11000	1.80211	1,809.00000	1.80900	1,802.110	7.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	4,142.49000	4.14249	4,511.84000	4.51184	4,142.490	7.21	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	1,815.77000	1.81577	1,822.18000	1.82218	1,815.770	7.22	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	4,119.05000	4.11905	4,487.92000	4.48792	4,119.050	7.22	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.94222	99.02088	8.00886	98.70766		9.55	0.00	0	27,295.00
R207	On 07/11/2013	Bond Future	6.69	Call	109.11000	0.10911	111.63000	0.11163	109.110	9.36	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	6,233.57000	6.23357	6,549.31000	6.54931	6,233.570	9.36	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	112.22000	0.11222	114.67000	0.11467	112.220	9.36	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	6,185.92000	6.18592	6,501.59000	6.50159	6,185.920	9.36	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	115.40000	0.11540	117.78000	0.11778	115.400	9.36	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	6,138.38000	6.13838	6,453.98000	6.45398	6,138.380	9.36	0.00	0	0.00
R207	On 06/02/2014	Bond Future			8.08194	96.67496	8.15218	96.35767		9.35	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	379.66000	0.37966	395.68000	0.39568	379.660	9.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R207	On 06/02/2014	Bond Future	6.64	Put	7,186.43000	7.18643	7,519.74000	7.51974	7,186.430	9.17	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.65	Call	385.67000	0.38567	401.66000	0.40166	385.670	9.17	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.65	Put	7,143.24000	7.14324	7,476.52000	7.47652	7,143.240	9.17	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.66	Call	391.75000	0.39175	407.70000	0.40770	391.750	9.17	0.00	0	0.00	
R207	On 06/02/2014	Bond Future	6.66	Put	7,100.16000	7.10016	7,433.40000	7.43340	7,100.160	9.17	0.00	0	0.00	
R207	On 08/05/2014	Bond Future			8.23401	97.95659	8.30819	97.63515		9.22	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.19	Call	400.27000	0.40027	422.47000	0.42247	400.270	9.06	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.19	Put	9,801.81000	9.80181	10,145.45000	10.14545	9,801.810	9.06	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.20	Call	405.27000	0.40527	427.51000	0.42751	405.270	9.06	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.20	Put	9,758.15000	9.75815	10,101.83000	10.10183	9,758.150	9.06	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.21	Call	410.32000	0.41032	432.61000	0.43261	410.320	9.06	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.21	Put	9,714.56000	9.71456	10,058.29000	10.05829	9,714.560	9.06	0.00	0	0.00	
R207	On 07/08/2014	Bond Future			8.39672	95.62699	8.47526	95.30119		9.28	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.69	Call	2,116.65000	2.11665	2,140.81000	2.14081	2,116.650	9.15	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.69	Put	5,110.74000	5.11074	5,460.70000	5.46070	5,110.740	9.15	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.70	Call	2,132.00000	2.13200	2,156.13000	2.15613	2,132.000	9.15	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.70	Put	5,082.93000	5.08293	5,432.86000	5.43286	5,082.930	9.15	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.71	Call	2,147.42000	2.14742	2,171.51000	2.17151	2,147.420	9.16	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.71	Put	5,055.21000	5.05521	5,405.10000	5.40510	5,055.210	9.16	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			8.05004	93.65457	8.10578	93.36302		11.08	0.00	0	14,367.00	
R208	On 07/11/2013	Bond Future	6.79	Call	111.59000	0.11159	122.20000	0.12220	111.590	10.86	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.79	Put	7,015.03000	7.01503	7,317.19000	7.31719	7,015.030	10.86	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.80	Call	114.85000	0.11485	125.57000	0.12557	114.850	10.86	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.80	Put	6,961.06000	6.96106	7,263.33000	7.26333	6,961.060	10.86	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.81	Call	118.19000	0.11819	129.00000	0.12900	118.190	10.86	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.81	Put	6,907.22000	6.90722	7,209.58000	7.20958	6,907.220	10.86	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	7.50	Call	653.65000	0.65365	647.39000	0.64739	653.650	10.97	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	7.50	Put	3,592.35000	3.59235	3,877.64000	3.87764	3,592.350	10.97	0.00	0	1,520.00	
R208	On 06/02/2014	Bond Future			8.17630	94.87763	8.23464	94.58231		10.73	0.00	0	0.00	
R208	On 06/02/2014	Bond Future	6.74	Call	435.66000	0.43566	447.36000	0.44736	435.660	10.52	0.00	0	0.00	
R208	On 06/02/2014	Bond Future	6.74	Put	8,087.92000	8.08792	8,394.94000	8.39494	8,087.920	10.52	0.00	0	0.00	
R208	On 06/02/2014	Bond Future	6.75	Call	442.52000	0.44252	454.16000	0.45416	442.520	10.52	0.00	0	0.00	
R208	On 06/02/2014	Bond Future	6.75	Put	8,038.87000	8.03887	8,345.83000	8.34583	8,038.870	10.52	0.00	0	0.00	
R208	On 06/02/2014	Bond Future	6.76	Call	449.46000	0.44946	461.04000	0.46104	449.460	10.52	0.00	0	0.00	
R208	On 06/02/2014	Bond Future	6.76	Put	7,989.94000	7.98994	8,296.84000	8.29684	7,989.940	10.52	0.00	0	0.00	
R208	On 08/05/2014	Bond Future			8.30754	92.73928	8.36867	92.44010		10.64	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.29	Call	416.17000	0.41617	445.36000	0.44536	416.170	10.45	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.29	Put	10,998.54000	10.99854	11,326.91000	11.32691	10,998.540	10.45	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.30	Call	421.60000	0.42160	450.90000	0.45090	421.600	10.45	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.30	Put	10,947.96000	10.94796	11,276.44000	11.27644	10,947.960	10.45	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.31	Put	10,897.46000	10.89746	11,226.05000	11.22605	10,897.460	10.45	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.31	Call	427.09000	0.42709	456.50000	0.45650	427.090	10.45	0.00	0	0.00	
R208	On 07/08/2014	Bond Future			8.44532	93.97977	8.50947	93.67653		10.17	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.79	Call	2,306.07000	2.30607	2,315.55000	2.31555	2,306.070	10.04	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.79	Put	5,475.70000	5.47570	5,788.42000	5.78842	5,475.700	10.04	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.80	Call	2,323.96000	2.32396	2,333.04000	2.33304	2,323.960	10.04	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.80	Put	5,444.22000	5.44422	5,756.54000	5.75654	5,444.220	10.04	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.81	Call	2,341.94000	2.34194	2,350.60000	2.35060	2,341.940	10.04	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.81	Put	5,412.87000	5.41287	5,724.77000	5.72477	5,412.870	10.04	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	

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/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			9.31470		72.11175		9.35895	71.79502		23.05	0.00	0	19,302.00
R209	On 07/11/2013	Bond Future	8.65	Call	1,005.13000		1.00513		990.40000	0.99040	1,005.130	22.81	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	6,043.43000		6.04343		6,345.43000	6.34543	6,043.430	22.81	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	1,286.20000		1.28620		1,261.26000	1.26126	1,286.200	22.87	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	5,218.00000		5.21800		5,509.79000	5.50979	5,218.000	22.87	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	1,308.12000		1.30812		1,282.39000	1.28239	1,308.120	22.87	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	5,161.84000		5.16184		5,452.84000	5.45284	5,161.840	22.87	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	1,330.29000		1.33029		1,303.76000	1.30376	1,330.290	22.87	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	5,106.05000		5.10605		5,396.25000	5.39625	5,106.050	22.87	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	2,557.27000		2.55727		2,484.72000	2.48472	2,557.270	23.05	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	3,024.42000		3.02442		3,268.60000	3.26860	3,024.420	23.05	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	3,089.59000		3.08959		2,993.84000	2.99384	3,089.590	23.14	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	2,481.02000		2.48102		2,702.00000	2.70200	2,481.020	23.14	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,161.70000		2.16170		2,366.61000	2.36661	2,161.700	23.20	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.50	Call	3,473.30000		3.47330		3,361.48000	3.36148	3,473.300	23.20	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Call	4,303.45000		4.30345		4,163.64000	4.16364	4,303.450	23.32	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	1,618.73000		1.61873		1,795.65000	1.79565	1,618.730	23.32	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			9.41567		73.05347		9.46129	72.73261		22.69	0.00	0	410.00
R209	On 06/02/2014	Bond Future	8.54	Call	1,879.21000		1.87921		1,807.70000	1.80770	1,879.210	22.33	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	8,511.70000		8.51170		8,761.05000	8.76105	8,511.700	22.33	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	1,900.37000		1.90037		1,828.16000	1.82816	1,900.370	22.34	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	8,451.73000		8.45173		8,700.38000	8.70038	8,451.730	22.34	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	1,921.68000		1.92168		1,848.77000	1.84877	1,921.680	22.34	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	8,392.05000		8.39205		8,640.00000	8.64000	8,392.050	22.34	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.51757		70.87741		9.56461	70.55231		22.80	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	14,669.27000		14.66927		14,982.68000	14.98268	14,669.270	22.44	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,334.62000		1.33462		1,322.93000	1.32293	1,334.620	22.44	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,348.46000		1.34846		1,336.50000	1.33650	1,348.460	22.44	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	14,592.45000		14.59245		14,905.59000	14.90559	14,592.450	22.44	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,362.41000		1.36241		1,350.18000	1.35018	1,362.410	22.44	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	14,515.88000		14.51588		14,828.75000	14.82875	14,515.880	22.44	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.62084		71.82544		9.66935	71.49600		22.35	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	4,393.62000		4.39362		4,284.12000	4.28412	4,393.620	22.10	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	8,537.45000		8.53745		8,757.39000	8.75739	8,537.450	22.10	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	4,421.30000		4.42130		4,311.22000	4.31122	4,421.300	22.11	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	8,490.55000		8.49055		8,709.91000	8.70991	8,490.550	22.11	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	4,449.05000		4.44905		4,338.40000	4.33840	4,449.050	22.11	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	8,443.84000		8.44384		8,662.63000	8.66263	8,443.840	22.11	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R210	On 07/11/2013	Bond Future			151.71432		151.71432		151.70543	151.70543			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	8,275.68000		8.27568		8,284.57000	8.28457	8,275.680		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	8,285.68000		8.28568		8,294.57000	8.29457	8,285.680		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	8,295.68000		8.29568		8,304.57000	8.30457	8,295.680		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			128.34825		128.34825		128.36287	128.36287			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	1,641.75000		1.64175		1,627.13000	1.62713	1,641.750		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	1,651.75000		1.65175		1,637.13000	1.63713	1,651.750		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	1,661.75000		1.66175		1,647.13000	1.64713	1,661.750		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			128.28462		128.28462		128.28340	128.28340			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	4,705.38000		4.70538		4,706.60000	4.70660	4,705.380		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	4,715.38000		4.71538		4,716.60000	4.71660	4,715.380		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put	4,725.38000		4.72538		4,726.60000	4.72660	4,725.380		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			9.15991		82.82106		9.18903	82.60595		19.55	0.00	0	19,481.00
R213	On 07/11/2013	Bond Future	8.59	Call	1,088.42000		1.08842		1,113.09000	1.11309	1,088.420	19.31	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	5,472.02000		5.47202		5,711.80000	5.71180	5,472.020	19.31	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	1,108.90000		1.10890		1,133.32000	1.13332	1,108.900	19.31	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	5,412.64000		5.41264		5,652.17000	5.65217	5,412.640	19.31	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	1,129.64000		1.12964		1,153.80000	1.15380	1,129.640	19.31	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	5,353.64000		5.35364		5,592.91000	5.59291	5,353.640	19.31	0.00	0	0.00
R213	On 06/02/2014	Bond Future			9.26989		83.90262		9.29996	83.68475		20.15	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	1,696.05000		1.69605		1,686.73000	1.68673	1,696.050	19.82	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	9,294.18000		9.29418		9,502.73000	9.50273	9,294.180	19.82	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	1,715.96000		1.71596		1,706.34000	1.70634	1,715.960	19.83	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	9,231.41000		9.23141		9,439.66000	9.43966	9,231.410	19.83	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	1,736.03000		1.73603		1,726.12000	1.72612	1,736.030	19.83	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	9,168.91000		9.16891		9,376.87000	9.37687	9,168.910	19.83	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.37692		81.47722		9.40795	81.25648		20.06	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,252.13000		1.25213		1,282.80000	1.28280	1,252.130	19.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	15,167.08000		15.16708		15,418.49000	15.41849	15,167.080	19.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,265.29000		1.26529		1,295.99000	1.29599	1,265.290	19.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	15,090.54000		15.09054		15,341.98000	15.34198	15,090.540	19.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,278.56000		1.27856		1,309.28000	1.30928	1,278.560	19.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	15,014.23000		15.01423		15,265.69000	15.26569	15,014.230	19.75	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.48730		82.56706		9.51935	82.34335		19.78	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	4,278.80000		4.27880		4,242.59000	4.24259	4,278.800	19.58	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	9,001.17000		9.00117		9,188.67000	9.18867	9,001.170	19.58	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	4,306.27000		4.30627		4,269.72000	4.26972	4,306.270	19.58	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	8,952.63000		8.95263		9,139.79000	9.13979	8,952.630	19.58	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,333.85000		4.33385		4,296.94000	4.29694	4,333.850	19.59	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	8,904.29000		8.90429		9,091.09000	9.09109	8,904.290	19.59	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

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/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/11/2013	Bond Future		9.46118	72.50392		9.51570	72.10590		23.06	0.00	0	2,427.00
R214	On 07/11/2013	Bond Future	7.79	Call	83.41000	0.08341	85.67000	0.08567	83.410	22.63	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	14,371.73000	14.37173	14,772.01000	14.77201	14,371.730	22.63	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	86.01000	0.08601	88.26000	0.08826	86.010	22.63	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	14,275.18000	14.27518	14,675.45000	14.67545	14,275.180	22.63	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	88.68000	0.08868	90.91000	0.09091	88.680	22.63	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	14,178.90000	14.17890	14,579.15000	14.57915	14,178.900	22.63	0.00	0	0.00
R214	On 06/02/2014	Bond Future		9.56551	73.45071		9.62179	73.04758		23.80	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	2,760.55000	2.76055	2,637.23000	2.63723	2,760.550	23.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	7,118.41000	7.11841	7,398.22000	7.39822	7,118.410	23.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	2,787.26000	2.78726	2,662.97000	2.66297	2,787.260	23.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	7,065.56000	7.06556	7,344.40000	7.34440	7,065.560	23.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	2,814.12000	2.81412	2,688.86000	2.68886	2,814.120	23.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	7,013.01000	7.01301	7,290.88000	7.29088	7,013.010	23.51	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R248	On 07/11/2013	Bond Future		9.49255	94.24269		9.54207	93.77853			0.00	0	10,260.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	18,278.47000	18.27847	18,742.63000	18.74263	18,278.470		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	18,149.14000	18.14914	18,613.30000	18.61330	18,149.140		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	18,020.07000	18.02007	18,484.23000	18.48423	18,020.070		0.00	0	0.00
R248	On 06/02/2014	Bond Future		9.59907	95.47336		9.65027	95.00323			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	4,923.37000	4.92337	5,393.50000	5.39350	4,923.370		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	4,822.10000	4.82210	5,292.23000	5.29223	4,822.100		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	4,721.02000	4.72102	5,191.15000	5.19115	4,721.020		0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future		19,846.39000	19,846.39000		20,050.18000	20,050.18000			0.00	0	0.00
RAIN	On 13/12/2013	Foreign Exchange Future		20,088.13000	20,088.13000		20,296.30000	20,296.30000			0.00	0	0.00

Total for Derivatives : **349,322,235.50** **32,182** **2 500 626.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.08883			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.21500	107.14867		7.21500	107.08678			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.33030			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.78000	106.41336		8.78000	106.33885			0.00	0	46,000,000.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.20599			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.31496			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AB013		On 21/11/2018	Spot Bond		9.64500	97.05943	9.64500	96.98493			0.00	0	0.00
AB06		On 27/03/2015	Spot Bond		7.56500	104.41549	7.56500	104.35230			143,735,000.00	19,000	4,665,000.00
AB07		On 07/03/2014	Spot Bond		6.67000	101.09320	6.67000	101.01262			0.00	0	18,118,000.00
AB08		On 03/05/2017	Spot Bond		0.00000	100.00000	0.00000	100.63563			0.00	0	0.00
AB09		On 03/05/2017	Spot Bond		9.06500	107.28457	9.06500	107.20705			0.00	0	5,000,000.00
ABCL1		On 22/09/2013	Spot Bond		0.00000	100.00000	0.00000	101.28371			0.00	0	0.00
ABCP12		On 20/09/2014	Spot Bond		0.82000	137.03421	0.82000	136.98503			730,058,300.00	890,315	890,315.00
ABCP13		On 07/12/2023	Spot Bond		2.43000	129.09891	2.43000	258.06085			0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond		0.00000	100.00000	0.00000	100.20770			0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond		0.00000	100.00000	0.00000	101.73452			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond		0.00000	100.00000	0.00000	101.99129			0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond		0.00000	100.00000	0.00000	101.45016			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond		0.00000	100.00000	0.00000	101.51583			0.00	6,000,000	3,000,000.00
ABFN09		On 17/03/2026	Spot Bond		0.00000	100.00000	0.00000	101.55950			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond		7.82500	110.71906	7.82500	104.91058			0.00	0	3,700,000.00
ABL10B		On 15/03/2015	Spot Bond		0.00000	100.00000	0.00000	101.69326			0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond		7.27000	106.45011	7.27000	106.38816			94,510,000.00	13,000	13,000.00
ABL11B		On 29/09/2014	Spot Bond		0.00000	100.00000	0.00000	102.29695			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.50420			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond		0.00000	100.00000	0.00000	101.19721			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond		0.00000	100.00000	0.00000	101.15887			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond		0.00000	100.00000	0.00000	101.26149			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond		0.00000	100.00000	0.00000	101.43322			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond		0.00000	100.00000	0.00000	101.66993			0.00	0	0.00
ABL8A		On 19/09/2013	Spot Bond		6.37000	106.31446	6.37000	106.25892			31,850,000.00	5,000	777,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABL8B	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.84340			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.28431			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.28933			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.27000	131.44150		5.27000	131.34737			764,150,000.00	145,000	145,000.00
ABLI03	On 15/03/2015	Spot Bond		3.10000	122.72459		3.10000	122.65799			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		2.77000	116.62479		2.77000	116.56444			0.00	0	3,000,000.00
ABLI05	On 18/02/2018	Spot Bond		4.42000	98.19779		4.42000	98.13412			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		6.09000	102.47968		6.09000	98.79302			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		11.36500	112.20669		11.36500	112.10563			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.66047			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.68118			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.77342			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.94571			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.07000	109.46232		4.07000	109.39420			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	30.58420		100.00000	30.36246			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.17000	161.38946		2.17000	161.31376			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	152.76880		2.76000	152.68988			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.20000	162.99701		2.20000	162.92017			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.44000	158.62373		2.44000	158.54587			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.36125	70.29696		8.36125	70.24129			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.36125	70.29696		8.36125	70.24129			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	88.76000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.47007			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	89.78000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	88.51000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	89.00000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	84.82000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	84.54000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.08944			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.93363			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	83.91000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.81000	104.23718		6.81000	104.17998			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	112.75000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	85.85000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	88.02000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	86.44000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.23168			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.35500	111.10722		7.35500	111.04181			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.99514			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	83.32000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	83.44000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.96000	90.99055		2.96000	96.46416			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		3.07000	95.66560		3.07000	139.33270			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		3.04000	107.04715		3.04000	181.18174			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	82.39000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.85000	87.44909		9.85000	87.37163			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	89.74000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.00000			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
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	104.45812			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	87.52000			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		10.00500	105.11227		10.00500	105.77354			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		9.95000	106.06571		9.95000	106.18476			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		9.19000	89.39437		9.19000	89.82710			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.24000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.55000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		10.04500	103.81309		10.04500	105.47594			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.66500	109.18776		8.66500	109.11229			86,650,000.00	10,000	259,000.00
ABS5	On 01/05/2015	Spot Bond		7.16500	104.67081		7.16500	104.61076			0.00	0	5,600,000.00
ABS6	On 01/06/2020	Spot Bond		9.24500	97.06841		9.24500	96.99653			138,675,000.00	15,000	211,000.00
ABS7	On 11/09/2026	Spot Bond		10.20500	94.35625		10.20500	89.88566			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.81500	107.97521		7.81500	107.90774			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		1.52000	127.69590		1.52000	127.64274			665,760,000.00	438,000	219,000.00
ABS12	On 07/12/2023	Spot Bond		2.24000	131.09983		2.24000	262.06462			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond		0.76000	122.24014		0.76000	124.92231			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond		2.24000	120.04321		2.24000	122.39652			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	34.86388		100.00000	34.61111			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL028	On 15/09/2015	Spot Bond		11.51500	103.26962		11.51500	103.17541			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.42422			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	1.75401		100.00000	1.74130			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.43564			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.59726			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.41669			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	10.45473		100.00000	10.37893			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.40390			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.41278			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	58.61998		11.00000	58.56972			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	10.45473		100.00000	10.37893			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.29105			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.31666			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	101.57440			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.65308			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.82983			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.57426			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.62752			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.65095			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.79400			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.79400			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.79890			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.53168			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.79890			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.78911			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	84.41923			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.50178			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.47851			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.39598			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.47851			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.59562			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.64866			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.66995			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.62736			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.37193			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.53170			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.70000	103.55546	9.70000	103.51563			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.40398			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.47500	101.52595	7.47500	101.46540			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.69155			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.85236			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.58869			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	100.74159			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	77.73444			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	157.82307			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	157.90256			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.57423			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.32579			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.32579			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.74159			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.20240			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.52093			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.50814			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.66326			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.07740			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.66152			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.36911			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.53973			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.61873			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.07266			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.39651			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.58064			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.32295			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.29949			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.54673			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.48915			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.37626			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.34001			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.41038			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.54246			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.46787			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.38266			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.40612			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.80199		10.23000	104.71679			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.42938			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.39332			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.95797			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	107.68214			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.32460			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.72000	102.48765		9.72000	102.40796			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.53600			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.14863		1.75000	108.22299			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.40398			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.40806			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.51169			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.56482			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.45856			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.43091			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.55420			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.50107			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.61794			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.51169			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.57545			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	103.07173			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.55420			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.49864			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.58906			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.61674			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.28025			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.29304			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.39316			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.42514			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.62322			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.61370			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.73477			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.52232			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.71778			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.72415			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.73477			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	89.14265			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.64981			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.64981			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	115.19489			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	116.01551			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.41604			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.40115			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.71540			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.28658			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.09214			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.66730			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.71725			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL215	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.32679			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.63489			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.75357			0.00	0	0.00
ADCP02	On 10/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.30312			0.00	0	0.00
ADCP03	On 10/12/2013	Spot Bond		100.00000	99.99993		100.00000	100.00000			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	5.79888		100.00000	5.75684			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.28041			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.31238			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.33363			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.91500			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.01686			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.15253			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.88437			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		8.30000	98.55829		8.30000	98.49000			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.16846			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.37628			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.69000	103.67313		8.69000	99.32018			12,009,580,000.00	1,382,000	1,616,000.00
AIR02	On 30/04/2023	Spot Bond		9.64500	116.77380		9.64500	116.68368			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	45.97233		100.00000	45.63902			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		7.46500	107.61409		7.46500	107.54982			0.00	0	7,500,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	43.87982		100.00000	43.56169			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	15.66586		100.00000	15.56208			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		3.32000	144.79129		3.32000	144.70993			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.77000	100.61979		4.77000	126.57266			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.90823			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ANG05		On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.95372			0.00	0	0.00
ANG06		On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.95166			0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.90220			0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.30139			0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	9.19000	106.72418		9.19000	106.64561			0.00	0	0.00
BAW12		On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.90136			0.00	0	0.00
BAW13		On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.79796			0.00	0	0.00
BAW14U		On 01/01/2014	Spot Bond	100.00000	95.89348		100.00000	95.16148			0.00	0	0.00
BAW15		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.63164			0.00	0	0.00
BAW2		On 02/10/2015	Spot Bond	7.54000	112.84547		7.54000	112.77702			45,240,000.00	6,000	6,000.00
BAW3		On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.40191			0.00	0	0.00
BAW4		On 15/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.82071			0.00	0	0.00
BAW5		On 15/09/2013	Spot Bond	6.71000	104.04024		6.71000	99.83483			0.00	0	0.00
BAW6		On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.26713			0.00	2,400,000	1,200,000.00
BAW7		On 02/10/2014	Spot Bond	7.25000	105.29595		7.25000	105.23451			0.00	0	0.00
BAW8		On 02/10/2017	Spot Bond	9.11500	107.08293		9.11500	107.00473			0.00	0	0.00
BAW9		On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.58781			0.00	0	0.00
BAYA01		On 31/03/2016	Spot Bond	11.28913	105.18059		11.28913	103.86242			0.00	0	0.00
BAYA04		On 30/09/2015	Spot Bond	11.20293	102.71071		11.20293	102.37910			0.00	0	0.00
BAYA05		On 30/09/2015	Spot Bond	11.24958	102.56562		11.24958	102.29696			0.00	0	0.00
BAYA06		On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.81849			0.00	0	0.00
BAYA07		On 31/12/2015	Spot Bond	11.29346	102.30539		11.29346	102.15229			0.00	0	0.00
BAYA08		On 31/12/2017	Spot Bond	12.27848	100.69063		12.27848	100.49859			0.00	0	0.00
BAYA09		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.86412			0.00	0	0.00
BAYA10		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.86412			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.86419			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.53913	100.94802		11.53913	101.35447			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.44773	103.68394		11.44773	102.16787			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.20293	102.71071		11.20293	102.37910			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.42410	102.44936		11.42410	102.25125			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.63145	94.74684		10.63145	101.53122			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.76379			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.75225			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.75225			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.65251			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00407			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.75580	101.30298		10.75580	101.48296			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.89000	99.83926		11.89000	99.61604			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	94.85636			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		10.22500	66.39015		10.22500	96.80757			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	101.25277			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.59052			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	78.05864		12.22500	101.70965			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.72506			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.59000	61.99304		11.59000	96.90963			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.67065			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.71599			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.71599			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.64888				0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.24377				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.28913	105.64966	14.28913	104.38213				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.60481	102.36418	15.60481	102.17652				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.50695	101.97516	14.50695	102.14750				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	102.30401				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	102.30401				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	102.30401				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	102.39426				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	10.08589	100.00000	10.02860				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.20233	100.00000	22.04136				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.20661	100.00000	20.06012				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.47322	100.00000	12.38278				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.47322	100.00000	12.38278				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.08072	100.00000	14.97138				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.06719	100.00000	12.97245				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	69.93465	100.00000	69.53736				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.79728				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.86431				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.90990				0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond	100.00000	66.66669	100.00000	66.66667				0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond	100.00000	89.02439	100.00000	88.37772				0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000	84.49074	100.00000	83.90805				0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000	80.57395	100.00000	100.00000				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.14000	104.45499	2.14000	167.79528				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BD0205		On 28/04/2028	Spot Bond	8.56500	92.19320		8.56500	131.56393			0.00	0	0.00
BD0206		On 02/03/2028	Spot Bond	8.56500	93.51351		8.56500	131.92430			0.00	0	0.00
BD0302		On 18/04/2028	Spot Bond	8.95000	96.48738		8.95000	96.41816			0.00	0	0.00
BD310A		On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.65184			0.00	0	0.00
BD310C		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.34806			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	100.62937			0.00	0	0.00
BD311E		On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.94436			0.00	0	0.00
BD311F		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.44530			0.00	0	0.00
BD32AU		On 08/05/2014	Spot Bond	100.00000	55.33218		100.00000	54.93102			0.00	0	0.00
BEER02		On 28/03/2018	Spot Bond	8.28000	98.88079		8.28000	98.81541			3,312,000,000.00	400,000	28,400,000.00
BG22A1		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.85786			0.00	0	0.00
BG22A2		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.83619			0.00	0	0.00
BG22A3		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.85494			0.00	0	0.00
BG22B1		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.91741			0.00	0	0.00
BG22C1		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.97985			0.00	0	0.00
BG22D1		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.15422			0.00	0	0.00
BG22YU		On 21/07/2016	Spot Bond	100.00000	9.69747		100.00000	9.62716			0.00	0	0.00
BG32A1		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.66056			0.00	0	0.00
BG32A2		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.69661			0.00	0	0.00
BG32A3		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.71205			0.00	0	0.00
BG32A4		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.71720			0.00	0	0.00
BG32B		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.77893			0.00	0	0.00
BG32C		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.86115			0.00	0	0.00
BG32DU		On 30/10/2016	Spot Bond	100.00000	6.07237		100.00000	6.02834			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG32YU	On 30/10/2016	Spot Bond	100.00000		6.07237	100.00000	6.02834				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.38450				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.50487				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.53770				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.71500		104.50630	8.71500	104.43365				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.63618				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.81111				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		4.33451	100.00000	4.30308				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		4.33451	100.00000	4.30308				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.49500		104.13566	6.49500	104.08140				0.00	0	600,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.76159				0.00	0	0.00
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	99.34772				0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	97.75174				0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	100.00000		67.34317	100.00000	66.97248			145,500,000,000,000.00	1,455,000,000	1,105,000,000.00	
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.25018				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.29539				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.24708				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.26119				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.28682				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.39290				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.56904				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.53180				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		11.86313	100.00000	11.77712				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.07000		110.99237	7.07000	110.92952				42,420,000.00	6,000	381,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CBL08	On 02/11/2016	Spot Bond		9.76500	116.45238		9.76500	116.36190			58,590,000.00	6,000	200,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.09414			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.46274			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.46500	106.00441		9.46500	105.92453			123,045,000.00	13,000	7,020,000.00
CBL12	On 06/09/2018	Spot Bond		11.50000	99.42176		11.50000	99.32968			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.94789			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.75000	100.41397		11.75000	100.32055			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.61380			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.65500	102.24367		9.65500	102.16511			144,825,000.00	15,000	269,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.36668			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		12.19000	95.81000		12.19000	95.71762			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.66504			0.00	9,000,000	14,000,000.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	102.21997			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.56501			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.51500	93.41003		10.51500	93.33202			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.39500	115.80269		10.39500	115.70655			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		10.24500	111.59541		10.24500	111.50405			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.64500	115.79277		9.64500	110.13673			0.00	0	35,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.91786			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		12.01500	105.46146		12.01500	105.36120			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.51697			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.87983			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.65161			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.89932			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.99975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.14969			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.58093			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.57457			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.42521			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.35060			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.60815			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.49981			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond		11.07500	106.72877		11.07500	106.63204			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond		8.65500	104.79665		8.65500	104.72235			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.95812			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	102.06293			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	102.06293			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.48585			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	63.04369		100.00000	62.58662			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	63.04369		100.00000	62.58662			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	63.04369		100.00000	62.58662			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.57429			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	63.04369		100.00000	62.58662			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.95481			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.75919			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	101.89377		10.11000	101.81189			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.75919			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.11116			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	108.69988			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN191	On 23/08/2016	Spot Bond		2.76000	100.12671		2.76000	111.82507			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.00000		0.00000	106.06081			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	108.80548		3.14000	111.67323			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	100.20119		8.25000	100.13409			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	99.75919			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.75919			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	116.63863		3.10000	111.28550			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	116.64738		2.40000	111.30012			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.28539			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	102.15165			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.97829			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.99201			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.41500	103.64258		8.41500	103.57257			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.03434			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.01883			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.87670			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.88620			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		8.46500	103.82201		8.46500	103.75148			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		8.46500	103.82201		8.46500	103.75148			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	108.24302			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	110.16927			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		8.51500	102.61908		8.51500	102.54896			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.61691			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.80008			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.90187			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.90187			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	72.10995		100.17539	71.58632			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.73919			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.41897			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.64156			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.19976			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.21365			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	100.39809		9.35000	100.32333			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	100.39809		9.35000	100.32333			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.19970			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.20029			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	91.04456			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.33767			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.83261			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.33090			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.28227			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.28227			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.28227			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.28227			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.28227			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.31766			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.37645			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.37645			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.37645			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.37645			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.37645			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.38627			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.52000	104.92005	9.52000	104.84052			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.90685			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.31082			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.83225			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	99.83225			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.70757			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.86193			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.31028			0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.18126			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.49044			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.47981			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.49978			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.27509			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.24447			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.24426			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.49551			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	105.37043			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.94565			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.38598			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.26028			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.43730			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.68167			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.68167				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.68167				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.68167				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.47963				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.13370				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.60233				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.60233				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.58270				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.47191				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.58270				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.30716				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.73833				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.47196				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.47196				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.47100				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	118.62740				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	103.46979				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	119.35244				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	118.05006				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	118.86447				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	111.86294				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	112.22494				0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	119.08197				0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.48763				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	11.13000	93.01343	11.13000	93.94627				0.00	0	0.00

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		11.65000	92.43911	11.65000	95.65449			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.39833			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond		0.00000	100.00000	0.00000	101.76026			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond		0.00000	100.00000	0.00000	100.47538			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond		0.00000	100.00000	0.00000	100.85608			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond		0.00000	100.00000	0.00000	100.79678			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond		8.80500	101.57028	8.80500	103.06660			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	101.52232			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond		0.00000	100.00000	0.00000	100.86554			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	112.54883			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	101.60094			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	101.63282			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond		0.00000	100.00000	0.00000	101.75600			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	102.23647			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	103.18641			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	103.18641			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	103.18641			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond		0.00000	100.00000	0.00000	101.80737			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond		0.00000	100.00000	0.00000	101.30177			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond		0.00000	100.00000	0.00000	100.80349			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.89782			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
CLN338		On 23/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.15448			0.00	0	0.00
CLN42		On 18/04/2028	Spot Bond		7.01000	36.55384	7.01000	37.15363			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	135.63814				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.95000	96.48738	8.95000	124.52452				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.56500	30.04381	8.56500	131.56393				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.56500	30.43186	8.56500	131.92430				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	85.18128				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	85.05457				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.18654				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.18654				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.63818				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.51890				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.54240				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.55420				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.85608				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.39689				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.96500	113.36125	8.96500	110.30317				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.11500	101.90105	9.11500	101.82663				0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond	10.42500	113.88990	10.42500	113.79507				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.41500	107.51595	8.41500	107.44333				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	10.01500	108.95240	10.01500	108.86564				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.44000	96.01754	10.44000	95.93748				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.29500	96.67703	11.29500	96.59000				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.29500	89.42005	11.29500	89.33956				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.14736				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.16933				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.07356			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.64624			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.25567			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.66205			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.87500	90.68838		12.87500	89.45377			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	8.73030		100.00000	8.64878			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.64096			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		8.39000	96.85712		8.39000	97.94055			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.56630			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.71219			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.63721			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.71661			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.80498			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.62802			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.21500	122.69487		7.21500	122.62361			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		8.66000	104.65740		8.66000	104.58509			12,929,380,000.00	1,493,000	37,823,279.00
DV23	On 27/02/2023	Spot Bond		9.09000	106.04103		9.09000	105.96421			54,540,000.00	6,000	85,196,652.00
E170	On 01/08/2020	Spot Bond		8.33000	128.11392		8.33000	128.02871			4,523,190,000.00	543,000	18,543,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	107.03897			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.09671			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.10505			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.11022			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.68987			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.10000	105.81356		0.10000	130.31129			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond		2.50000	109.48118		2.50000	109.42703			0.00	0	15,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EL29	On 19/11/2029	Spot Bond	2.55000		96.46357		2.55000	96.41546			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.64000		96.83071		2.64000	95.43613			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.91500		104.37456		9.91500	104.29226			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.76500		110.29872		9.76500	104.85996			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.34500		101.59094		10.34500	101.50744			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.91000		90.15175		10.91000	94.80719			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.32303			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.48173			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.21958			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.23947			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		63.69029		100.00000	63.22854			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000		83.44671		100.00000	82.88288			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond	100.00000		99.18478		100.00000	98.38275			0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond	100.00000		87.00000		100.00000	86.39862			0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond	100.00000		82.57919		100.00000	82.02247			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		128.21692		3.00000	128.14836			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.37500		104.88013		11.37500	104.78558			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	106.90008			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.92768			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.24229			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.11000		83.70448		10.11000	98.29123			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.37692			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.34529			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.33484			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.38421			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.37078			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.31848			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.32830			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.30842			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.32284			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.30554			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.31756			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.85500		101.83493		6.85500	101.77837			0.00	0	2,000,000.00
ES18	On 20/04/2018	Spot Bond	7.90000		108.70768		7.90000	108.63866			15,010,000,000.00	1,900,000	255,682,450.00
ES23	On 25/01/2023	Spot Bond	8.73500		109.21476		8.73500	109.13867			9,110,605,000.00	1,043,000	248,262,490.00
ES26	On 02/04/2026	Spot Bond	9.17000		93.69405		9.17000	93.62522			19,513,760,000.00	2,128,000	49,088,000.00
ES33	On 15/09/2033	Spot Bond	9.85000		79.50456		9.90000	79.08024			197,659,950,000.00	20,067,000	909,567,000.00
ES42	On 25/04/2042	Spot Bond	10.16000		86.41468		10.16000	87.70949			0.00	0	40,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.20494			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.93312			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.33509			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.00560			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.27822			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.14767			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.22857		100.00000	11.14716			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.92707		100.00000	10.84785			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.39909			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.41711			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.45312			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.48914			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRB03	On 15/09/2014	Spot Bond		7.46500	105.82661		7.46500	101.27146			0.00	0	23,400,000.00
FRB05	On 21/12/2018	Spot Bond		9.59000	97.39778		9.59000	97.32303			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.93964			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.93957			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.84596			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	101.11380			0.00	0	2,000,000.00
FRBC21	On 21/12/2018	Spot Bond		11.39000	104.95422		11.39000	104.85896			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.11294			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.34000	120.73426		2.34000	121.48566			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.27000	130.78141		2.27000	261.42747			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		3.05000	95.89173		3.05000	139.66227			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.93000	108.78088		2.93000	184.11779			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.62500	117.31688		7.62500	110.50767			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.08400	57.02764		8.08400	56.31033			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.50000	36.40437		9.50000	35.49769			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	35.17682		9.73000	34.24409			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond		100.00000	95.85529		100.00000	95.11605			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	102.50762			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.32502			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	105.82319			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.15480			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.31560			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.31560			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.07534			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.31000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.85128			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.10198			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.57436			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.74905			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	104.47274			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.40118		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.40118		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.06918			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.73477			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.13798			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.31817			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.64343			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	109.34014			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.57026			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.70292			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.32230		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.02344			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.42836			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.82396			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.95131			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.30335			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.13162			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.40717			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.55967			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.29699			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.22279			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.98313			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.94494			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.46225			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.43048			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.34361			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.46648			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.07860			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.93893		100.09221	12.84505			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.52657			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	105.81116			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.84246			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.08528			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.28907			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.38200			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.70635			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.72768			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.55940			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.60732			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.16979			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.05261			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.42730			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.05261			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.41568			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.57545				0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	52.08352	13.22500	52.02830				0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.47343				0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.01617				0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.01617				0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.47556				0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.25593				0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.55207				0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.91500	84.84220	3.91500	87.72299				0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.62856				0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.62856				0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.32937				0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.39833				0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.79130				0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.25326				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.01649				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.70314				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.67618				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.38550				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.29674				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.06915				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.98603				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.71267				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.70210				0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.93357				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.92159			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.43591			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.78914			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.58000		117.14242		3.58000	110.80892			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.73615			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.75532			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.56000		107.25294		3.56000	110.97240			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.10000		98.87936		1.10000	118.44205			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.58000		104.32902		3.58000	110.80892			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.08000		104.36583		2.08000	119.67310			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.15000		106.65466		2.15000	123.05556			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.89690			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	98.59694			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.32499			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.36872			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.48905			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.72341			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	106.57430			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.03853			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.95764			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.63495			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.15008			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.63285			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	104.03373			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	93.55264			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	91.06918			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	9.54734		100.00000	9.47813			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	8.89210		100.00000	8.80817			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.22000	137.58978		4.22000	139.60217			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.45833			0.00	7,000,000	3,500,000.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.91880			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	103.46736			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	103.39690			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.25834			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.24284			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.78000	125.50907		2.78000	250.87790			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.28000	130.67548		2.28000	261.21550			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		3.00000	123.31465		3.00000	246.48712			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.71000	100.59577		2.71000	118.18187			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.73621			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.24000	118.71026		2.24000	118.65404			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.97402			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.14371			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.60925			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.37468			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		3.10000	86.79447		3.10000	86.74735			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	12.48520		104.97509	12.38965			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	16.99964		101.07593	20.21946			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	9.89307		100.44759	11.28110			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.36368			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS76	On 18/06/2017	Spot Bond	100.76967		18.55881	100.76967	18.42333				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.62656				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.76000		95.19737	2.76000	95.14818				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.28340				0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.94325				0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.63000		94.04970	2.63000	99.70998				0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.66000		93.76686	2.66000	99.40989				0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.19000				0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.27774				0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.48000		128.55687	2.48000	325.64380				0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.19745				0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.08248				0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.57146				0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000	0.00000	100.53633				0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.50876				0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000	0.00000	100.18974				0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000	0.00000	100.14052				0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.17411				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.00000		102.52569	6.00000	102.47548				0.00	0	51,200,000.00
FRX15	On 14/03/2015	Spot Bond	6.55500		107.36878	6.55500	107.31234				0.00	0	5,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.67500		104.72769	7.67500	104.66342				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.16500		105.23651	8.16500	105.16787				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRX18	On 14/04/2018	Spot Bond	8.33000	112.37655		8.33000	112.30140			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.92000	103.21259		8.92000	103.13919			4,638,400,000.00	520,000	15,539,000.00
FRX23	On 28/02/2023	Spot Bond	9.81000	87.66367		9.81000	87.59412			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.93500	108.08809		9.93500	108.00221			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.75000	90.72198		10.75000	90.64457			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.86500	77.78121		10.86500	77.71378			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.54408			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.09990			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.46500	103.95697		9.46500	103.87820			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	100.55803			0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.85486			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.85501			0.00	0	0.00
GRA307	On 15/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.24262			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.49000			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.41715			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.19858			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.11392			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.94186			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	101.22590			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.73241			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.74978			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.78336			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.82500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.88276			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	99.94794			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.32252			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.96238			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.03524			0.00	0	400,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.36329			0.00	7,200,000	7,200,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.91359			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.13510			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.45541			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.89324			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.87870			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.63282			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.64493			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.51301			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	105.70407			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	105.70407			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000	100.00000		0.00000	107.11666			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.91677			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.99510	102.34374		7.99510	99.11663			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	105.96977			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.96337			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.34789	102.38507		8.34789	108.65492			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	106.31323			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.02324			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.79824		102.44309		8.79824	108.65492			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	107.52803			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.09638			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	108.14290			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	109.84154			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.97746			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.09933			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.14241			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.47000		107.62277		8.47000	107.55002			177,870,000.00	21,000	29,550,000.00
HWAY23	On 07/12/2023	Spot Bond	2.05000		133.13841		2.05000	266.14378			0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.03000		136.13433		2.03000	266.57762			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.86000		95.62832		9.86000	95.55331			49,300,000.00	5,000	13,060,000.00
HWAY35	On 31/07/2035	Spot Bond	9.85500		95.59491		9.85500	95.51997			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	2.02000		106.08675		2.02000	106.03838			449,268,200,000.00	222,410,000	1,178,136,531.00
I2038	On 31/01/2038	Spot Bond	2.50000		101.50944		2.50000	101.45922			1,096,250,000,000.00	438,500,000	477,659,528.00
I2046	On 31/03/2046	Spot Bond	2.52000		100.42936		2.52000	100.58732			0.00	0	120,000,000.00
I2050	On 31/12/2050	Spot Bond	2.59000		104.21098		2.59000	104.15868			50,516,890,690.00	19,504,591	75,651,762.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	91.00000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.51500		109.06126		7.51500	103.82690			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.11375			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.79013			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.93588			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.22892			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL20		On 15/03/2014	Spot Bond	7.00000	105.10244		7.00000	100.67587			0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	8.01500	107.94364		8.01500	103.12864			0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	8.81500	109.12967		8.81500	104.06848			0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	6.93000	104.15195		6.93000	104.09381			0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.79242			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.30873			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	4.07000	109.58031		4.07000	109.51232			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	7.83500	101.60901		7.83500	101.54537			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.54012			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.57479			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	0.92000	105.53487		0.92000	124.27183			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.31000	103.63650		2.31000	121.75810			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.14119			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	103.06294			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	8.48500	104.86300		8.48500	104.79160			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.99968			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.63186			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.37699			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	9.02000	97.51504		9.02000	97.44455			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	9.56000	90.27915		9.56000	90.21045			66,920,000.00	7,000	292,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.57749			0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond	8.56500	84.79713		8.56500	98.56409			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	9.61000	103.78184		9.61000	98.31787			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.62127			0.00	0	0.00
IBL53		On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.64139			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL54	On 31/07/2016	Spot Bond		7.77500	103.67434		7.77500	99.37811			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.80000	102.92931		8.80000	98.10241			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00231		100.00000	0.00230			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.94826		5.00000	101.90701			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.94826		5.00000	101.90701			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.53824		5.00000	100.49777			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.94826		5.00000	101.90701			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	99.94621		4.00000	99.91394			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.51218			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.41788			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.59808			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	112.88921		9.20000	112.80601			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.35339			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.35339			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.37698			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.20511		100.00000	8.94110			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.74776			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.50531			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.39076			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.51500	103.45187		9.51500	98.93361			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.16244			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.35124			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.93913			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.79512			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	3.94273		100.00000	3.90592			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IN218U	On 19/09/2013	Spot Bond	100.00000	97.33333	100.00000	96.56085					0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond	100.00000	90.57072	100.00000	89.90148					0.00	0	0.00
INA338	On 17/09/2013	Spot Bond	5.25000	99.88506	5.25000	99.79903					0.00	0	0.00
INA339	On 25/09/2013	Spot Bond	5.25000	99.77039	5.25000	99.68456					0.00	0	0.00
INA342	On 15/10/2013	Spot Bond	5.35000	99.47510	5.35000	99.38815					0.00	0	0.00
INA343	On 22/10/2013	Spot Bond	5.35000	99.37367	5.35000	99.28690					0.00	0	0.00
INA347	On 19/11/2013	Spot Bond	5.45000	98.95098	5.45000	98.86334					0.00	0	0.00
INA348	On 26/11/2013	Spot Bond	5.45000	98.84875	5.45000	98.76129					0.00	0	310,000,000.00
IND337	On 10/09/2013	Spot Bond	5.25000	99.98562	5.25000	99.89942					0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	5.25000	99.68456	5.25000	99.59888					0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	5.35000	99.57673	5.35000	99.48960					0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	5.35000	99.27246	5.35000	99.18586					0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	5.45000	99.15609	5.45000	99.06808					0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	5.45000	99.05343	5.45000	98.96561					0.00	0	0.00
INF405	On 28/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.56027					0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.42743					0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.54489					0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.28913	104.03492	11.28913	103.17611					0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.28913	101.49297	11.28913	101.66178					0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.57654					0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.89885					0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.54257					0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.81783	6.50000	102.76393					0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.68167					0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.22250					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.27230			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.27230			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.37860			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.48512			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.17399			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.13791			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.95511			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.95479			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.49155			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.16900			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.15424			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.86851			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.93552			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.13113			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.29308			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.15057			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.01797			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.82082			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.45106			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.05844			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.05881			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.62732			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.62732			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.98677			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	84.06788		100.00000	83.50618			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.65251			0.00	0	0.00
IP262U	On 26/09/2013	Spot Bond		100.00000	95.54974		100.00000	94.80519			0.00	0	0.00
IP263U	On 06/11/2013	Spot Bond		100.00000	86.28842		100.00000	85.68075			0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond		100.00000	83.90805		100.00000	83.33333			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond		100.00000	82.39278		100.00000	81.83857			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.03961			0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond		100.00000	86.28842		100.00000	85.68075			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.95533			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.97690			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.99133			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.52500	104.40450		8.52500	104.33309			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.72000	105.26349		6.72000	105.20679			60,480,000.00	9,000	32,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.84367			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		9.06500	106.75513		9.06500	106.67800			117,845,000.00	13,000	4,939,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.14916			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.25178			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.60727			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.69500	105.24620		8.69500	105.17280			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	103.86266			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	99.99982			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.40000	95.58617		3.40000	112.29028			0.00	0	8,000,000.00
IV019	On 31/03/2028	Spot Bond		4.23000	90.65460		4.23000	121.69922			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.38373			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.19730			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.16547			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	99.87998			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.48306			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.78980			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	4.02000		86.11943		4.02000	86.81787			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	4.02000		86.04764		4.02000	93.37725			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	99.89408			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.50908			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.27471			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.93913			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.09000		110.60109		12.09000	110.49530			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.90190			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	4.23000		89.69252		4.23000	121.69922			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.14827			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	5.25000		95.01188		5.25000	95.01188			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	5.25000		99.95687		5.25000	99.87072			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	5.25000		99.85637		5.25000	99.77039			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	5.25000		99.65598		5.25000	99.57035			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	5.35000		99.54767		5.35000	99.46060			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	5.35000		99.44610		5.35000	99.35920			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	5.35000		99.34473		5.35000	99.25801			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	5.35000		99.24357		5.35000	99.15703			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	5.45000		99.12673		5.45000	99.03878			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	5.45000		99.02414		5.45000	98.93637			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	5.45000		98.92175		5.45000	98.83416			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	5.45000		98.81958		5.45000	98.73217			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA349	On 05/12/2013	Spot Bond	100.00000		80.75221	100.00000	80.21978				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.48932				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.72028				0.00	2,000,000	1,000,000.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.72584				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.67803				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.10619				0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	99.83015				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.62747				0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.60125				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.39018				0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.62485				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.28433				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.29321				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.07194				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.03170				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.03932				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.05456				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.98597				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.91012				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.72024				0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.51730				0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.51624				0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000		84.68677	100.00000	84.10138				0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		88.03828	100.00000	87.41093				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		65.48023	100.00000	65.00550				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
JDC05U	On 15/05/2014	Spot Bond	100.00000		52.67492	100.00000	52.18309				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		62.44024	100.00000	62.08552				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.73076				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		41.69691	100.00000	41.39460				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.99117				0.00	47,000,000	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		14.05478	100.00000	13.95288				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.04583				0.00	50,000,000	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		55.20448	100.00000	54.68903				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.08324				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.83139				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.94500		140.96120	8.94500	140.86068				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.94615				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.81427				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.16500		95.71338	9.16500	95.64349				293,280,000.00	32,000	566,000.00
LGL03	On 03/04/2018	Spot Bond	9.21500		66.27794	9.21500	97.47348				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.71000		103.00472	9.71000	97.85562				48,550,000.00	5,000	14,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	99.81282				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.76500		100.47381	11.76500	100.37970				0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	99.79412				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.89477				0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond	0.00000		100.00000	0.00000	99.94305				0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.50003				0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.39809				0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond	0.00000		100.00000	0.00000	99.04414				0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond	100.00000		99.99993	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
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.00566			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.46733			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.02935			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.89486			0.00	2,400,000	800,000.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.67215			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.40967			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.07932			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.36638			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.76778			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	89.78825		100.00000	89.14690			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	85.64737		100.00000	85.06341			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	62.98818		100.00000	62.53152			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	51.20000		100.00000	40.66304			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	39.99325		100.00000	39.70331			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	10.40414		100.00000	10.32871			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	25.40073		100.00000	25.21657			0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond		100.00000	93.58974		100.00000	92.87532			0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond		100.00000	86.08491		100.00000	85.48009			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.94000	103.99968		8.94000	103.92515			35,760,000.00	4,000	1,826,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.86823			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.88916			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.87864			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.67452			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.69539			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.79970			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.15725			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	101.21492			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.30000	104.44627		8.30000	104.37666			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		9.01000	103.02245		9.01000	102.94846			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.84000	102.71847		9.84000	102.63806			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.01000	106.04721		6.01000	105.99575			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.31858			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.37188			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.91000	103.78239		9.91000	103.69959			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.66500	105.64185		7.66500	101.33490			68,985,000.00	9,000	24,600,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.13019			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		9.22500	101.03911		9.22500	100.96445			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.12450			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.92500	100.95003		8.92500	100.87781			71,400,000.00	8,000	2,138,000.00
MTN01U	On 08/10/2013	Spot Bond		100.00000	92.63959		100.00000	91.93955			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond		6.49000	104.57479		6.49000	104.52036			123,310,000.00	19,000	591,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	74.33809		100.00000	73.88664			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.71500	104.23183		7.71500	104.16752			0.00	0	4,800,000.00
MTN03U	On 28/10/2013	Spot Bond		100.00000	88.16425		100.00000	87.52998			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		8.87000	105.60112		8.87000	105.52644			6,084,820,000.00	686,000	1,343,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	72.27723		100.00000	71.85039			0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond		5.69500	103.11167		5.69500	103.06380			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.14103		100.89771	6.09615			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.22330		100.61875	6.17794			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	100.37492			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.38423			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.39055			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.39737			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.40355			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.40649			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.44402			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.48752			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.25752		100.00000	0.25566			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.25752		100.00000	0.25566			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.29000	96.23841		9.29000	96.16720			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.46500	103.58452		7.46500	99.37999			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.08479			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.02761			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.42452			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.95154			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.62666			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.57155			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.57679			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	7.31500	111.06388		7.31500	110.99886			0.00	0	1,918,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.98481			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	9.19000	109.97615		9.19000	109.89562			101,090,000.00	11,000	155,000.00
NBK4		On 28/10/2024	Spot Bond	11.12000	30.91277		11.12000	30.88600			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NBK6A	On 19/04/2015	Spot Bond	7.76500	106.61176		7.76500	106.54521			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.93006			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.98314			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.79000	104.68342		6.79000	104.62646			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.55665			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	7.96500	107.46687		7.96500	107.39847			95,580,000.00	12,000	211,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.30395			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.21512			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.43253			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.18142			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.04602			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.07630			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	84.93971			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.07185			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	100.80522			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.88102			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.73606			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.08507			0.00	6,000,000	12,000,000.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	81.00669			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.77774			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN72	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.57558			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.11940			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.42340			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.44112			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.35586			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.12666			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.30363			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.29482			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.29375			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.46500		108.81916		8.46500	108.74564			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.92315			0.00	5,400,000	2,700,000.00
NED6	On 20/09/2013	Spot Bond	5.27000		104.75363		5.27000	104.70834			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.27000		101.79213		6.27000	101.74104			0.00	0	117,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.92633			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.31500		114.79939		12.31500	114.68760			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	110.24956			0.00	0	20,000,000.00
NET46	On 25/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.28747			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.04495			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.29000		158.03402		2.29000	157.95837			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.96000		103.14426		8.96000	103.07058			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.90919			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.33951			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.33951			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.59000		104.64766		9.59000	104.56685			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.26288			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.60413			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.24921			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	100.24669			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.25686			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.79000	104.63209		9.79000	105.34298			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.26706			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.25692			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.26294			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.99000	104.61673		9.99000	104.53261			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.28329			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.27112			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.26699			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.34361			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.31905			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.27509			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond		4.14500	136.23587		4.14500	136.14995			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond		6.96500	106.65854		6.96500	106.59903			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.68000	118.09136		8.68000	118.00914			0.00	0	8,200,000.00
NRA022	On 31/10/2022	Spot Bond		9.09500	123.67088		9.09500	123.58124			0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond		2.18500	164.01741		2.18500	163.94029			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.62500	124.09844		9.62500	124.00285			0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.91893			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.89449			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.97101			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.66151			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.58612			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.37681			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.18977			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.24423			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		15.78297		100.00000	15.66855			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		21.15055		100.00000	20.99721			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.74500		107.52703		6.74500	107.46857			175,370,000.00	26,000	685,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		9.46509		100.00000	9.39647			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	95.63000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		32.49121		100.00000	32.25564			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.76133			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.38227			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.04329			0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.36425			0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.21834			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.37285			0.00	0	500,000.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.87767			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.32224			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.29821			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.41343			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.43910			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.37686			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.32662			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.41505			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.52223			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.44238			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.37904			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.61410			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.51880			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.44019			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.66735			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.68850			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.69802			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.71917			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.81004			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.83115			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.39179			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.73688			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.51500		106.54651		6.51500	106.49083			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.89000		94.27107		5.89000	94.22647			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.36500		36.55188		8.36500	36.52734			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.42500		112.96615		6.51500	112.72553		81,403,028,100,000.00	12,669,732,000	18,400,068,000.00	
R158	On 15/09/2015	Spot Bond	6.51500		112.78447		6.51500	112.72553			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.41500		88.04564		6.41500	88.00033			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.51500		118.63505		6.51500	118.57306			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.34500		82.82739		6.34500	82.78522			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.51000		117.92175		8.54500	117.53635		79,069,235,320,000.00	9,291,332,000	13,443,924,589.00	
R187P	On 21/12/2026	Spot Bond	8.28500		34.02125		8.28500	33.99862			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.20500		31.71463		8.20500	31.69374			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.78000		272.19232		1.78000	272.07327		527,880,360,000.00	296,562,000	310,475,278.00	

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 21/12/2014	Spot Bond	5.47000	105.90454		5.52000	105.79441			465,332,900,000.00	85,070,000	1,498,872,004.00
R202		On 07/12/2033	Spot Bond	2.44000	198.03618		2.44000	197.93898			2,505,250,480,000.00	1,026,742,000	1,504,180,988.00
R2023		On 28/02/2023	Spot Bond	8.20000	97.26395		8.24000	96.94440			22,538,249,400,000.00	2,748,567,000	4,785,423,255.00
R203		On 15/09/2017	Spot Bond	7.29000	103.15912		7.36500	102.83663			29,741,399,370,000.00	4,079,753,000	5,053,757,704.00
R2037		On 31/01/2037	Spot Bond	9.43500	92.14429		9.43500	92.07506			4,198,575,000,000.00	445,000,000	1,737,000,000.00
R204		On 21/12/2018	Spot Bond	7.51500	103.81304		7.59000	103.42420			33,010,524,270,000.00	4,392,618,000	5,299,401,531.00
R2048		On 28/02/2048	Spot Bond	9.46500	92.97022		9.46500	92.89900			13,927,614,990,000.00	1,471,486,000	2,847,804,000.00
R206		On 15/01/2014	Spot Bond	5.50000	101.78677		5.51000	101.73807			672,050,500,000.00	122,191,000	2,412,451,000.00
R207		On 15/01/2020	Spot Bond	7.85000	98.13345		7.91000	97.78191			38,929,610,100,000.00	4,959,186,000	7,340,150,882.00
R208		On 31/03/2021	Spot Bond	7.96500	96.18031		8.01500	95.85109			36,281,395,395,000.00	4,555,103,000	7,177,575,019.00
R209		On 31/03/2036	Spot Bond	9.24500	74.58131		9.28500	74.23617			34,078,484,485,000.00	3,686,153,000	8,790,099,000.00
R210		On 31/03/2028	Spot Bond	2.33000	152.23423		2.33000	152.16087			515,722,200,000.00	221,340,000	660,532,047.00
R211		On 31/01/2017	Spot Bond	0.22000	127.18690		0.22000	127.14747			71,156,800,000.00	323,440,000	312,360,000.00
R212		On 31/01/2022	Spot Bond	1.74000	127.12380		1.74000	127.06872			1,111,710,360,000.00	638,914,000	1,062,890,000.00
R213		On 28/02/2031	Spot Bond	9.08500	82.07882		9.11000	81.83125			25,974,868,990,000.00	2,859,094,000	5,227,065,500.00
R214		On 28/02/2041	Spot Bond	9.44000	71.48427		9.44000	71.42965			63,553,497,280,000.00	6,732,362,000	8,757,176,574.00
R224C		On 15/09/2013	Spot Bond	5.28000	99.91328		5.28000	99.86998			0.00	0	0.00
R225C		On 15/03/2014	Spot Bond	5.38000	97.29621		5.38000	97.25411			0.00	0	0.00
R226C		On 15/09/2014	Spot Bond	5.49000	94.64444		5.49000	94.60266			0.00	0	0.00
R227C		On 15/03/2015	Spot Bond	6.57500	90.65643		6.57500	90.60863			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	6.41500	88.04564		6.41500	88.00033			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	6.33500	85.47593		6.33500	85.43249			0.00	0	0.00
R230C		On 15/09/2016	Spot Bond	6.34500	82.82739		6.34500	82.78522			0.00	0	0.00
R324C		On 21/12/2013	Spot Bond	5.55500	98.45662		5.55500	98.41238			0.00	0	0.00
R325C		On 21/06/2014	Spot Bond	5.57500	95.79420		5.57500	95.75103			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R326C	On 21/12/2014	Spot Bond	5.52500		93.25447		5.52500	93.21282			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.48500		89.25331		6.48500	89.20663			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.35500		86.69894		6.35500	86.65449			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.33500		84.07424		6.33500	84.03127			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.39500		81.33760		6.39500	81.29564			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.34000		76.14092		7.34000	76.09594			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.39000		73.29398		7.39000	73.25040			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.59500		70.01761		7.59500	69.97484			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.57500		67.52466		7.57500	67.48352			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.55500		65.13302		7.55500	65.09344			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.54500		62.80018		7.54500	62.76207			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.87000		59.24642		7.87000	59.20894			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.85000		57.08327		7.85000	57.04725			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.93500		54.57897		7.93500	54.54417			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.90500		52.62179		7.90500	52.58836			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.87500		50.74945		7.87500	50.71733			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.84500		48.95788		7.84500	48.92701			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.80500		47.28771		7.80500	47.25804			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.76500		45.69213		7.76500	45.66361			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.48500		40.82277		8.48500	40.79497			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.44500		39.33126		8.44500	39.30460			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.40500		37.90882		8.40500	37.88324			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.36500		36.55188		8.36500	36.52734			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.32500		35.25709		8.32500	35.23352			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.28500		34.02125		8.28500	33.99862			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R351C	On 21/06/2027	Spot Bond		8.24500	32.84137		8.24500	32.81963			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.20500	31.71463		8.20500	31.69374			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.17186			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.28634			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.23615			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.34375			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.15462			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		11.42499		100.00000	11.34217			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		3.94329		100.00000	3.91470			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.95013			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00004			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.37747			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.26079			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.91226			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.32423			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000		68.61669		100.00000	68.61667			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.17351			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.34471			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond	100.00000		82.72649		100.00000	80.04386			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.92171			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.30734			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.02594			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.10016			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.60040			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.85204			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.32325			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		100.00000	8.77915		100.00000	8.77913			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.01194			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.16216			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.94244			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.13653			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.01384			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.01384			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.88412			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.17879			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.97633			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	102.21797			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.89885			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.93609			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	103.56891		12.35000	103.46779			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.93797			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.54123		100.00000	12.45030			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.92301			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.46154			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.14992			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	82.69663		100.00000	82.14286			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.24484			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.47331	100.00000	1.46251				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		6.42075	100.00000	6.37420				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		14.78920	100.00000	14.68198				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.80102	100.00000	12.70822				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	104.52455				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	101.56651				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.31500		107.33709	9.31500	107.25703				46,575,000.00	5,000	2,398,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.51503				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.81500		111.53024	7.81500	111.46057				0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.22114				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.41500		103.45017	9.41500	103.37219				0.00	0	7,500,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	100.88497				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	99.81011				0.00	4,000,000	2,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	100.76883				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.90710				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.88945				0.00	6,000,000	3,000,000.00
SBK7	On 24/05/2015	Spot Bond	7.81500		105.65179	7.81500	105.58579				30,869,250,000.00	3,950,000	13,426,000.00
SBK9	On 10/04/2018	Spot Bond	9.19000		100.57276	9.19000	100.49872				0.00	0	4,506,000.00
SBK11	On 09/04/2014	Spot Bond	1.82000		132.93532	1.82000	132.87675				1,019,200,000.00	560,000	350,000.00
SBN18	On 14/09/2013	Spot Bond	5.51780		99.92447	5.51780	162.99527				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.97500		116.63174	7.97500	109.82030				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.83500		116.90512	7.83500	110.09457				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.76500		110.30052	7.76500	110.23204				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.76500		102.27523	8.76500	98.08738				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.91000		116.75855	7.91000	109.94753				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBN35	On 15/09/2015	Spot Bond		7.87500	116.82692		7.87500	110.01612			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.83013			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.20284			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.69791			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.23847			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	87.76326		100.00000	87.14375			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.41500	105.76039		8.41500	105.68934			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.51016			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.27666			0.00	3,256,000	1,628,000.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.35427			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.40486			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.66500	104.91358		9.66500	104.83245			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		10.19500	102.14700		10.19500	102.06422			0.00	0	3,400,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.44225			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.67805			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.51638			0.00	0	400,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.20339			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		9.08000	101.65983		9.08000	101.58626			272,400,000.00	30,000	1,293,000.00
SBS3	On 25/05/2026	Spot Bond		9.24500	94.64228		9.24500	94.57257			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.71500	96.48988		9.71500	96.41530			0.00	0	298,000.00
SBS9	On 07/07/2016	Spot Bond		7.69500	111.26365		7.69500	111.19519			46,170,000.00	6,000	601,000.00
SBSI11	On 07/12/2023	Spot Bond		2.31000	130.35830		2.31000	260.58085			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		0.92000	105.53487		0.92000	124.27183			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	106.87000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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		6.77267		100.00000	6.72356			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		152.69504		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.49000		108.79074		1.49000	121.98661			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.81783		6.50000	102.76393			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.77642			0.00	0	20,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.31810			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.04733			0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.46500		99.45723		9.46500	99.38186			66,255,000.00	7,000	87,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.58977			0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.07606			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.41816			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.27023			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.61702			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.81500		105.34510		7.81500	105.27928			0.00	0	8,400,000.00
SLI3	On 15/08/2023	Spot Bond	9.19000		102.25491		9.19000	98.59861			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.81500		102.11089		8.81500	102.03910			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.41645			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.28690			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.46174			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.28913			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.66500		104.25114		8.66500	104.17868			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.19968			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.14910			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.95138			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.69500	95.36268		9.69500	95.28870			184,205,000.00	19,000	28,393,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.07791			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.44520			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.83441			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.62300	87.79807		9.62300	87.73045			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.68500	87.50325		9.68500	87.43544			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.76500	104.29256		6.76500	104.23570			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		9.17000	91.99927		9.17000	91.93205			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.54871			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.54500	98.88300		8.54500	98.81558			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		7.41500	110.98868		7.41500	110.92282			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.77000	97.99525		2.77000	98.31818			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.54000	98.91864		8.54000	99.40230			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.76484			0.00	0	0.00
SSN014	On 23/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.11622			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.27492			0.00	0	0.00
SSN016	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.20579			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.96500	104.37243		9.96500	106.07238			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.06811			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		100.00000	49.11374		100.00000	44.84227			0.00	0	245,000,000.00
SY1005	On 09/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.95659			0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.83934			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SY1008		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.65102			0.00	0	0.00
SY1009		On 21/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.34389			0.00	0	0.00
SY1011		On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.22676			0.00	0	0.00
SY1012		On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.22706			0.00	0	0.00
SY1013		On 05/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.12776			0.00	0	0.00
SY1014		On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.55376			0.00	0	0.00
SY1015		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.99601			0.00	0	0.00
SY1016		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.94051			0.00	0	0.00
SY1017		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.94007			0.00	0	0.00
SY1018		On 19/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.92386			0.00	0	0.00
SY1019		On 18/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.82638			0.00	0	0.00
SY1020		On 22/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.88288			0.00	0	0.00
SY1021		On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.82231			0.00	0	0.00
SY1022		On 29/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.77942			0.00	0	0.00
SY1023		On 09/12/2013	Spot Bond	100.00000	80.04386		100.00000	100.00000			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	7.07500	115.74172		7.07500	109.45420			0.00	0	0.00
SZ25		On 30/09/2025	Spot Bond	9.10500	103.21431		9.10500	103.13901			0.00	0	0.00
T018		On 15/07/2014	Spot Bond	100.00000	57.03838		100.00000	56.66254			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	40.97667		100.00000	40.67959			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	19.38664		100.00000	19.24609			0.00	0	0.00
TFS06		On 20/03/2014	Spot Bond	6.72000	104.46180		6.72000	104.40553			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.82667			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.57581			0.00	0	0.00
TFS114		On 16/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.20408			0.00	0	0.00
TFS115		On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.83609			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.27230			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.06849			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.64632			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.76500		103.37622		7.76500	103.31204			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.01572			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.28921			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.36744			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.88572			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.91271			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.11232		7.83000	101.04902			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.87087			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.90461			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.96274			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.87087			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.90461			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		76.24175		7.16000	100.91067			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.97068			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.96529			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.09454			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.07705			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.60338			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.54334			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.60574			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.63598			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		102.74692		8.73000	100.88874			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.67845			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.76138			0.00	26,000,000	13,000,000.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.05408			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.91506			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.56925		101.06155	6.52118			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.86547			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	105.09660			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.98685			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.04073			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.60871			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.87564			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.89467			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.90827			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.89467			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.90827			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.91506			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.88652			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.90827			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.98300			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.98300			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.98300			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.09162			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.11875			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.08483			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.62637			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.66013			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.64662			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.19170			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		8.46500	109.44858		8.46500	109.37424			59,255,000.00	7,000	457,000.00
TL20	On 22/02/2020	Spot Bond		8.08500	93.03751		8.08500	92.95231			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		8.30500	106.22469		8.30500	106.15424			55,934,175,000.00	6,735,000	411,017,000.00
TN20	On 17/09/2020	Spot Bond		9.02500	112.56699		9.02500	112.48602			41,208,150,000.00	4,566,000	266,804,591.00
TN23	On 06/11/2023	Spot Bond		9.26500	113.63624		9.26500	113.55236			0.00	0	99,211,591.00
TN25	On 19/08/2025	Spot Bond		9.56500	100.07406		9.56500	99.99786			0.00	0	154,000,000.00
TN27	On 14/11/2027	Spot Bond		9.62000	97.32028		9.62000	97.24577			58,056,700,000.00	6,035,000	13,035,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.74283			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.26492			0.00	0	15,000,000.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.61236			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.39480			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.40617			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.40727			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.46304			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.57861			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.05466			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.09765			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.12341			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.24928		10.00000	100.16611			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.24306		9.75000	100.16197			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.24304		100.00000	10.16137			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	99.41177			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.02244			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	96.39903			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	96.12157			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	100.00000		0.00000	98.34803			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.14791			0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.88471			0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.85649			0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.82542			0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.78121			0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.54638			0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.42690			0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.33794			0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.30913			0.00	0	0.00
TWC027	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.23351			0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.91479			0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.39276			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.77685			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.34109			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.41500	106.99294		9.41500	106.91139			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.41687			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.99662			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.33987			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.70500	106.53175		9.70500	101.37471			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	87.59677		100.00000	86.98134			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	87.69361		100.00000	87.07751			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	87.72590		100.00000	87.10956			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.05815			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.10607			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.51291			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.53161			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.53246			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.24167			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.27994			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.47958			0.00	0	100,000,000.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	141.02000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.87500	117.19259		6.87500	117.12803			3,430,625,000.00	499,000	92,524,000.00
WS05	On 01/08/2018	Spot Bond		0.53000	239.82134		0.53000	239.74091			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond		6.91500	105.84719		6.91500	105.78855			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.87000	106.10380		7.87000	106.03706			0.00	0	85,000,000.00
WSP3	On 28/05/2019	Spot Bond		8.14500	106.36831		8.14500	106.29911			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.53500	104.86092		8.53500	104.78950			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.55500	104.99690		8.55500	104.92522			0.00	0	15,000,000.00
Z009	On 30/11/2013	Spot Bond		5.55500	98.76741		5.55500	98.72289			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond		6.46500	89.13855		6.46500	89.09233			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond		5.54500	96.99741		5.54500	96.95394			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond		5.55500	95.67423		5.55500	95.63151			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Z020	On 19/10/2015	Spot Bond	6.39500	87.56600		6.39500	87.52083			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.53500	93.54161		5.53500	93.49999			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.46500	89.12314		6.46500	89.07692			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	7.53500	63.88967		7.53500	63.85116			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	23.12734		100.00000	22.99596			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	12.24159		100.00000	12.17205			0.00	0	0.00
Total for j-Bonds :										616,152,215,823,990.00	2,978,064,906	04 140 712 560.00
Grand Total:										616,152,565,146,226.00	2,978,097,088	04 143 213 186.00