



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 02/10/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On 16/10/2013	Any day expiry	10.05730	10.05730	10.09680	10.09680			15.55	0.00	0	0.00
\$ / R	On 16/10/2013	Any day expiry	9.80	Call	289.03900	0.28904	324.14120	0.32414	289.039	15.28	0	0.00
\$ / R	On 16/10/2013	Any day expiry	9.80	Put	31.73900	0.03174	27.34120	0.02734	31.739	15.28	0	0.00
\$ / R	On 22/10/2013	Any day expiry			10.06610	10.06610	10.10550	10.10550		15.55	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	680.51710	0.68052	719.52140	0.71952	680.517	15.95	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	4.41710	0.00442	4.02140	0.00402	4.417	15.95	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	670.72890	0.67073	709.71930	0.70972	670.729	15.87	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	4.62890	0.00463	4.21930	0.00422	4.629	15.87	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	660.95090	0.66095	699.92690	0.69993	660.951	15.80	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	4.85090	0.00485	4.42690	0.00443	4.851	15.80	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	602.53350	0.60253	641.40630	0.64141	602.533	15.35	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	6.43350	0.00643	5.90630	0.00591	6.434	15.35	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	145.42640	0.14543	167.72570	0.16773	145.426	15.67	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	149.32640	0.14933	132.22570	0.13223	149.326	15.67	0	0.00
\$ / R	On 25/10/2013	Any day expiry			10.07050	10.07050	10.10990	10.10990		15.74	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	9.72120	0.00972	8.74150	0.00874	9.721	15.24	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	590.22120	0.59022	628.64150	0.62864	590.221	15.24	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	10.17030	0.01017	9.15390	0.00915	10.170	15.17	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	580.67030	0.58067	619.05390	0.61905	580.670	15.17	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	571.14020	0.57114	609.48490	0.60948	571.140	15.11	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	10.64020	0.01064	9.58490	0.00958	10.640	15.11	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	533.25740	0.53326	571.41490	0.57141	533.257	14.86	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	12.75740	0.01276	11.51490	0.01151	12.757	14.86	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	147.62930	0.14763	166.73940	0.16674	147.629	16.04	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	177.12930	0.17713	156.83940	0.15684	177.129	16.04	0	0.00
\$ / R	On 28/10/2013	Any day expiry			10.07490	10.07490	10.11430	10.11430		15.53	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,824.92570	1.82493	1,864.32860	1.86433	1,824.926	21.16	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	0.02570	0.00003	0.02860	0.00003	0.026	21.16	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,774.93350	1.77493	1,814.33640	1.81434	1,774.934	20.92	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	0.03350	0.00003	0.03640	0.00004	0.034	20.92	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	653.59100	0.65359	691.97910	0.69198	653.591	15.25	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	8.69100	0.00869	7.67910	0.00768	8.691	15.25	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	643.98460	0.64398	682.33670	0.68234	643.985	15.20	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	9.08460	0.00908	8.03670	0.00804	9.085	15.20	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	634.39570	0.63440	672.71050	0.67271	634.396	15.14	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	9.49570	0.00950	8.41050	0.00841	9.496	15.14	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	495.06870	0.49507	530.76220	0.53076	495.069	14.67	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	20.16870	0.02017	16.46220	0.01646	20.169	14.67	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	410.39220	0.41039	443.98360	0.44398	410.392	14.86	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	35.49220	0.03549	29.68360	0.02968	35.492	14.86	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Call	333.04480	0.33304	363.97440	0.36397	333.045	15.05	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.80	Put	58.14480	0.05814	49.67440	0.04967	58.145	15.05	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			10.07630	10.07630	10.11570	10.11570		15.83	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	543.22150	0.54322	579.87360	0.57987	543.222	14.84	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	16.92150	0.01692	14.17360	0.01417	16.922	14.84	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	44.31580	0.04432	51.21500	0.05122	44.316	18.73	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	568.01580	0.56802	535.51500	0.53551	568.016	18.73	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			10.11880	10.11880	10.15810	10.15810		15.60	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,819.53850	1.81954	1,858.74160	1.85874	1,819.539	18.80	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	0.73850	0.00074	0.64160	0.00064	0.738	18.80	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	717.58600	0.71759	752.47010	0.75247	717.586	14.53	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	28.78600	0.02879	24.37010	0.02437	28.786	14.53	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	708.67900	0.70868	743.43750	0.74344	708.679	14.52	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	29.87900	0.02988	25.33750	0.02534	29.879	14.52	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	699.80680	0.69981	734.43630	0.73444	699.807	14.51	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	31.00680	0.03101	26.33630	0.02634	31.007	14.51	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	613.11410	0.61311	646.31820	0.64632	613.114	14.44	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	44.31410	0.04431	38.21820	0.03822	44.314	14.44	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	494.96060	0.49496	523.68370	0.52368	494.961	14.64	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	76.16060	0.07616	65.58370	0.06558	76.161	14.64	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	85.44080	0.08544	92.88270	0.09288	85.441	18.51	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	716.64080	0.71664	684.78270	0.68478	716.641	18.51	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.14470	10.14470	10.18410	10.18410		15.69	794,705,363.90	78,337	587,165.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,744.83080	2.74483	2,784.22270	2.78422	2,744.831	21.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.13080	0.00013	0.12270	0.00012	0.131	21.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,145.32990	2.14533	2,184.65800	2.18466	2,145.330	19.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	0.62990	0.00063	0.55800	0.00056	0.630	19.25	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,399.64120	1.39964	1,438.43340	1.43843	1,399.641	16.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	4.94120	0.00494	4.33340	0.00433	4.941	16.20	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,252.15560	1.25216	1,290.65730	1.29066	1,252.156	15.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	7.45560	0.00746	6.55730	0.00656	7.456	15.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	8.04690	0.00805	7.08100	0.00708	8.047	15.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,224.84690	1.22485	1,263.28100	1.26328	1,224.847	15.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,176.02520	1.17603	1,214.32600	1.21433	1,176.025	15.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	9.22520	0.00923	8.12600	0.00813	9.225	15.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,154.49910	1.15450	1,192.73490	1.19273	1,154.499	15.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	9.79910	0.00980	8.63490	0.00863	9.799	15.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	10.57390	0.01057	9.32290	0.00932	10.574	15.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,127.37390	1.12737	1,165.52290	1.16552	1,127.374	15.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Call	1,057.56780	1.05757	1,095.46130	1.09546	1,057.568	14.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.10	Put	12.86780	0.01287	11.36130	0.01136	12.868	14.79	0.00	0	12,600.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	962.57260	0.96257	999.03380	0.99903	962.573	14.57	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	17.87260	0.01787	14.93380	0.01493	17.873	14.57	0.00	0	30,750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	36.49350	0.03649	31.30510	0.03131	36.493	14.50	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	781.19350	0.78119	815.40510	0.81541	781.194	14.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Call	695.14350	0.69514	727.89520	0.72790	695.144	14.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.50	Put	50.44350	0.05044	43.79520	0.04380	50.444	14.47	0.00	0	34,850.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	653.53990	0.65354	685.47680	0.68548	653.540	14.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	58.83990	0.05884	51.37680	0.05138	58.840	14.46	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Put	66.30810	0.06631	58.15230	0.05815	66.308	14.44	0.00	0	20,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.59	Call	621.00810	0.62101	652.25230	0.65225	621.008	14.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future	9.60	Call	612.98560	0.61299	644.05000	0.64405	612.986	14.44	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.60	Put	68.28560	0.06829	59.95000	0.05995	68.286	14.44	0.00	0	24,700.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Call	544.42710	0.54443	572.22330	0.57222	544.427	14.53	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.69	Put	89.72710	0.08973	78.12330	0.07812	89.727	14.53	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.70	Put	92.58930	0.09259	80.37600	0.08038	92.589	14.55	0.00	0	400.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.70	Call	537.28930	0.53729	564.47600	0.56448	537.289	14.55	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.74	Call	509.33750	0.50934	535.62690	0.53563	509.338	14.65	0.00	0	2,100.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.74	Put	104.63750	0.10464	91.52690	0.09153	104.638	14.65	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.75	Call	502.50020	0.50250	528.56710	0.52857	502.500	14.68	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.75	Put	107.80020	0.10780	94.46710	0.09447	107.800	14.68	0.00	0	5,000.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.80	Put	124.53190	0.12453	110.08580	0.11009	124.532	14.81	0.00	0	21,500.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.80	Call	469.23190	0.46923	494.18580	0.49419	469.232	14.81	0.00	0	500.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.85	Call	437.50670	0.43751	461.35370	0.46135	437.507	14.93	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.85	Put	142.80670	0.14281	127.25370	0.12725	142.807	14.93	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.90	Call	407.33500	0.40733	430.08830	0.43009	407.335	15.06	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.90	Put	162.63500	0.16264	145.98830	0.14599	162.635	15.06	0.00	0	4,200.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.96	Put	188.47870	0.18848	170.54530	0.17055	188.479	15.21	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	9.96	Call	373.17870	0.37318	394.64530	0.39465	373.179	15.21	0.00	0	3,000.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.00	Call	351.64200	0.35164	372.26980	0.37227	351.642	15.31	0.00	0	400.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.00	Put	206.94200	0.20694	188.16980	0.18817	206.942	15.31	0.00	0	701.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.10	Call	302.03530	0.30204	320.64900	0.32065	302.035	15.57	0.00	0	250.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.10	Put	257.33530	0.25734	236.54900	0.23655	257.335	15.57	0.00	0	300.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.14	Put	279.14440	0.27914	257.58930	0.25759	279.144	15.67	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.14	Call	283.84440	0.28384	301.68930	0.30169	283.844	15.67	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.15	Call	279.43950	0.27944	297.09660	0.29710	279.440	15.69	0.00	0	6,000.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.15	Put	284.73950	0.28474	262.99660	0.26300	284.740	15.69	0.00	0	100.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.20	Call	259.62140	0.25962	274.99710	0.27500	259.621	15.89	0.00	0	500.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.20	Put	314.92140	0.31492	290.89710	0.29090	314.921	15.89	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.21	Put	321.12270	0.32112	296.91790	0.29692	321.123	15.94	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.21	Call	255.82270	0.25582	271.01790	0.27102	255.823	15.94	0.00	0	21,000.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.25	Call	241.15770	0.24116	255.65220	0.25565	241.158	16.10	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.25	Put	346.45770	0.34646	321.55220	0.32155	346.458	16.10	0.00	0	5,300.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Call	234.13710	0.23414	248.29240	0.24829	234.137	16.18	0.00	0	750.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.27	Put	359.43710	0.35944	334.19240	0.33419	359.437	16.18	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.30	Put	379.28250	0.37928	353.54560	0.35355	379.283	16.30	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.30	Call	223.98250	0.22398	237.64560	0.23765	223.983	16.30	0.00	0	10,200.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.36	Call	204.97000	0.20497	217.70780	0.21771	204.970	16.54	0.00	0	3,000.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.36	Put	420.27000	0.42027	393.60780	0.39361	420.270	16.54	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.40	Call	193.20910	0.19321	205.36800	0.20537	193.209	16.70	0.00	0	20,100.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.40	Put	448.50910	0.44851	421.26800	0.42127	448.509	16.70	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.48	Put	507.01740	0.50702	478.71010	0.47871	507.017	17.03	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.48	Call	171.71740	0.17172	182.81010	0.18281	171.717	17.03	0.00	0	3,000.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.51	Call	164.31260	0.16431	175.03370	0.17503	164.313	17.15	0.00	0	3,000.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.51	Put	529.61260	0.52961	500.93370	0.50093	529.613	17.15	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.55	Call	154.95760	0.15496	165.20720	0.16521	154.958	17.31	0.00	0	6.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.55	Put	560.25760	0.56026	531.10720	0.53111	560.258	17.31	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.56	Put	568.00790	0.56801	538.74420	0.53874	568.008	17.35	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.56	Call	152.70790	0.15271	162.84420	0.16284	152.708	17.35	0.00	0	18,000.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.60	Call	144.04950	0.14405	153.74780	0.15375	144.050	17.51	0.00	0	25,500.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.60	Put	599.34950	0.59935	569.64780	0.56965	599.349	17.51	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.65	Call	133.96110	0.13396	143.14390	0.14314	133.961	17.72	0.00	0	14,700.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.65	Put	639.26110	0.63926	609.04390	0.60904	639.261	17.72	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.70	Put	680.23960	0.68024	649.23510	0.64924	680.240	17.94	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.70	Call	124.93960	0.12494	133.33510	0.13334	124.940	17.94	0.00	0	550.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.80	Call	108.90820	0.10891	116.38850	0.11639	108.908	18.39	0.00	0	100.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.80	Put	764.20820	0.76421	732.28850	0.73229	764.208	18.39	0.00	0	0.00	
\$ / R	On	13/12/2013	Foreign Exchange Future	10.84	Call	103.17150	0.10317	110.32160	0.11032	103.171	18.57	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future	10.84	Put	798.47150	0.79847		766.22160	0.76622	798.471	18.57	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.92	Put	868.02790	0.86803		835.17450	0.83517	868.028	18.92	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	10.92	Call	92.72790	0.09273		99.27450	0.09927	92.728	18.92	0.00	0	250.00
\$ / R	On	13/12/2013	Foreign Exchange Future	11.00	Call	83.51660	0.08352		89.52510	0.08953	83.517	19.28	0.00	0	16,500.00
\$ / R	On	13/12/2013	Foreign Exchange Future	11.00	Put	938.81660	0.93882		905.42510	0.90543	938.817	19.28	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	11.15	Call	69.05130	0.06905		74.20720	0.07421	69.051	19.95	0.00	0	12,600.00
\$ / R	On	13/12/2013	Foreign Exchange Future	11.15	Put	1,074.35130	1.07435		1,040.10720	1.04011	1,074.351	19.95	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	11.20	Put	1,120.10290	1.12010		1,085.73370	1.08573	1,120.103	20.16	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call	64.80290	0.06480		69.83370	0.06983	64.803	20.16	0.00	0	20,100.00
\$ / R	On	13/12/2013	Foreign Exchange Future	11.35	Call	53.83450	0.05383		58.10080	0.05810	53.834	20.80	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	11.35	Put	1,259.13450	1.25913		1,224.00080	1.22400	1,259.134	20.80	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	11.50	Call	45.07350	0.04507		48.71730	0.04872	45.074	21.43	0.00	0	26,200.00
\$ / R	On	13/12/2013	Foreign Exchange Future	11.50	Put	1,400.37350	1.40037		1,364.61730	1.36462	1,400.374	21.43	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	11.70	Put	1,591.31420	1.59131		1,554.90190	1.55490	1,591.314	22.28	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	11.70	Call	36.01420	0.03601		39.00190	0.03900	36.014	22.28	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	12.00	Call	26.41810	0.02642		28.69430	0.02869	26.418	23.55	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	12.00	Put	1,881.71810	1.88172		1,844.59430	1.84459	1,881.718	23.55	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	12.35	Call	20.68290	0.02068		21.95440	0.02195	20.683	25.39	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	12.35	Put	2,225.98290	2.22598		2,187.85440	2.18785	2,225.983	25.39	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	12.50	Call	19.72330	0.01972		20.94250	0.02094	19.723	26.39	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	12.50	Put	2,375.02330	2.37502		2,336.84250	2.33684	2,375.023	26.39	0.00	0	0.00
\$ / R	On	23/12/2013	Any day expiry			10.16210	10.16210		10.20130	10.20130		15.56	0.00	0	0.00
\$ / R	On	23/12/2013	Any day expiry	9.55	Call	677.71740	0.67772		709.07730	0.70908	677.717	14.35	0.00	0	0.00
\$ / R	On	23/12/2013	Any day expiry	9.55	Put	65.61740	0.06562		57.77730	0.05778	65.617	14.35	0.00	0	500.00
\$ / R	On	23/12/2013	Any day expiry	9.59	Put	73.37100	0.07337		64.82300	0.06482	73.371	14.34	0.00	0	0.00
\$ / R	On	23/12/2013	Any day expiry	9.59	Call	645.47100	0.64547		676.12300	0.67612	645.471	14.34	0.00	0	0.00
\$ / R	On	23/12/2013	Any day expiry	9.60	Call	637.51540	0.63752		667.98370	0.66798	637.515	14.33	0.00	0	0.00
\$ / R	On	23/12/2013	Any day expiry	9.60	Put	75.41540	0.07542		66.68370	0.06668	75.415	14.33	0.00	0	0.00
\$ / R	On	23/12/2013	Any day expiry	9.61	Put	77.50170	0.07750		68.58680	0.06859	77.502	14.33	0.00	0	0.00
\$ / R	On	23/12/2013	Any day expiry	9.61	Call	629.60170	0.62960		659.88680	0.65989	629.602	14.33	0.00	0	0.00
\$ / R	On	23/12/2013	Any day expiry	10.84	Call	120.82560	0.12083		128.14040	0.12814	120.826	18.32	0.00	0	500.00
\$ / R	On	23/12/2013	Any day expiry	10.84	Put	798.72560	0.79873		766.84040	0.76684	798.726	18.32	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry			10.22000	10.22000		10.25840	10.25840		15.90	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	8.30	Call	1,924.21070	1.92421		1,962.34100	1.96234	1,924.211	16.61	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	8.30	Put	4.21070	0.00421		3.94100	0.00394	4.211	16.61	0.00	0	6,000.00
\$ / R	On	28/01/2014	Any day expiry	10.12	Call	410.63590	0.41064		428.69380	0.42869	410.636	15.54	0.00	0	6,000.00
\$ / R	On	28/01/2014	Any day expiry	10.12	Put	310.63590	0.31064		290.29380	0.29029	310.636	15.54	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.51	Call	266.88730	0.26689		278.97280	0.27897	266.887	16.81	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.51	Put	556.88730	0.55689		530.57280	0.53057	556.887	16.81	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.52	Call	264.02880	0.26403		275.98910	0.27599	264.029	16.85	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.52	Put	564.02880	0.56403		537.58910	0.53759	564.029	16.85	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.53	Call	261.20140	0.26120		273.04240	0.27304	261.201	16.88	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.53	Put	571.20140	0.57120		544.64240	0.54464	571.201	16.88	0.00	0	0.00
\$ / R	On	26/02/2014	Any day expiry			10.26440	10.26440		10.30270	10.30270		15.96	0.00	0	0.00
\$ / R	On	26/02/2014	Any day expiry	8.30	Put	8.66210	0.00866		7.12650	0.00713	8.662	16.85	0.00	0	6,000.00
\$ / R	On	26/02/2014	Any day expiry	8.30	Call	1,973.06210	1.97306		2,009.82650	2.00983	1,973.062	16.85	0.00	0	0.00
\$ / R	On	26/02/2014	Any day expiry	10.00	Call	538.62360	0.53862		558.69870	0.55870	538.624	15.30	0.00	0	6,000.00
\$ / R	On	26/02/2014	Any day expiry	10.00	Put	274.22360	0.27422		255.99870	0.25600	274.224	15.30	0.00	0	0.00
\$ / R	On	26/02/2014	Any day expiry	10.57	Call	311.46660	0.31147		324.05940	0.32406	311.467	16.99	0.00	0	0.00
\$ / R	On	26/02/2014	Any day expiry	10.57	Put	617.06660	0.61707		591.35940	0.59136	617.067	16.99	0.00	0	0.00
\$ / R	On	26/02/2014	Any day expiry	10.58	Call	308.57680	0.30858		321.06330	0.32106	308.577	17.02	0.00	0	0.00
\$ / R	On	26/02/2014	Any day expiry	10.58	Put	624.17680	0.62418		598.36330	0.59836	624.177	17.02	0.00	0	0.00
\$ / R	On	26/02/2014	Any day expiry	10.59	Call	305.71700	0.30572		318.09810	0.31810	305.717	17.05	0.00	0	0.00
\$ / R	On	26/02/2014	Any day expiry	10.59	Put	631.31700	0.63132		605.39810	0.60540	631.317	17.05	0.00	0	0.00
\$ / R	On	27/02/2014	Any day expiry			10.26590	10.26590		10.30420	10.30420		15.96	0.00	0	20,140.00
\$ / R	On	27/02/2014	Any day expiry	10.63	Call	296.55730	0.29656		308.55990	0.30856	296.557	17.18	0.00	0	0.00
\$ / R	On	27/02/2014	Any day expiry	10.63	Put	660.65730	0.66066		634.35990	0.63436	660.657	17.18	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	On 28/02/2014	Any day expiry			10.26750		10.26750		10.30570	10.30570		15.97	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,222.48800		1.22249	1,255.40050	1.25540	1,222.488	1,222.488	15.02	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	44.98800		0.04499	39.70050	0.03970	44.988	44.988	15.02	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	45.84550		0.04585	40.48830	0.04049	45.846	45.846	14.99	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,213.34550		1.21335	1,246.18830	1.24619	1,213.346	1,213.346	14.99	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,204.21890		1.20422	1,236.99110	1.23699	1,204.219	1,204.219	14.97	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	46.71890		0.04672	41.29110	0.04129	46.719	46.719	14.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.29350		10.29350	10.33170	10.33170			16.10	0.00	0	68,111.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,597.26790		2.59727	2,634.86560	2.63487	2,597.268	2,597.268	18.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	3.76790		0.00377	3.16560	0.00317	3.768	3.768	18.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,103.40300		2.10340	2,139.74950	2.13975	2,103.403	2,103.403	17.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	9.90300		0.00990	8.04950	0.00805	9.903	9.903	17.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,619.34930		1.61935	1,653.74260	1.65374	1,619.349	1,619.349	15.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	25.84930		0.02585	22.04260	0.02204	25.849	25.849	15.97	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,112.27530		1.11228	1,143.97500	1.14397	1,112.275	1,112.275	14.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	68.77530		0.06878	62.27500	0.06228	68.775	68.775	14.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	841.00090		0.84100	868.15110	0.86815	841.001	841.001	14.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	137.50090		0.13750	126.45110	0.12645	137.501	137.501	14.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	833.57610		0.83358	860.65290	0.86065	833.576	833.576	14.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	140.07610		0.14008	128.95290	0.12895	140.076	140.076	14.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	826.18770		0.82619	853.18750	0.85319	826.188	826.188	14.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	142.68770		0.14269	131.48750	0.13149	142.688	142.688	14.71	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	761.24860		0.76125	787.60130	0.78760	761.249	761.249	14.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	167.74860		0.16775	155.90130	0.15590	167.749	167.749	14.72	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	726.42320		0.72642	752.43180	0.75243	726.423	726.423	14.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	182.92320		0.18292	170.73180	0.17073	182.923	182.923	14.73	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Call	692.51680		0.69252	718.19290	0.71819	692.517	692.517	14.74	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.80	Put	199.01680		0.19902	186.49290	0.18649	199.017	199.017	14.74	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Call	634.04710		0.63405	655.55610	0.65556	634.047	634.047	15.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.90	Put	240.54710		0.24055	223.85610	0.22386	240.547	240.547	15.01	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	462.95560		0.46296	480.35280	0.48035	462.956	462.956	15.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	419.45560		0.41946	398.65280	0.39865	419.456	419.456	15.96	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Call	442.46610		0.44247	459.36200	0.45936	442.466	442.466	16.10	0.00	0	40,000.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.30	Put	448.96610		0.44897	427.66200	0.42766	448.966	448.966	16.10	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	423.44690		0.42345	439.30040	0.43930	423.447	423.447	16.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	479.94690		0.47995	457.60040	0.45760	479.947	479.947	16.25	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	405.30620		0.40531	420.49740	0.42050	405.306	405.306	16.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	511.80620		0.51181	488.79740	0.48880	511.806	511.806	16.41	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Call	388.00650		0.38801	402.56010	0.40256	388.007	388.007	16.57	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.45	Put	544.50650		0.54451	520.86010	0.52086	544.507	544.507	16.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	371.52010		0.37152	385.45630	0.38546	371.520	371.520	16.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	578.02010		0.57802	553.75630	0.55376	578.020	578.020	16.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	340.84180		0.34084	353.61730	0.35362	340.842	340.842	17.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	647.34180		0.64734	621.91730	0.62192	647.342	647.342	17.04	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Call	337.93670		0.33794	350.60220	0.35060	337.937	337.937	17.07	0.00	0	7,500.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.61	Put	654.43670		0.65444	628.90220	0.62890	654.437	654.437	17.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	326.59110		0.32659	338.81990	0.33882	326.591	326.591	17.19	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	683.09110		0.68309	657.11990	0.65712	683.091	683.091	17.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	276.21690		0.27622	286.35320	0.28635	276.217	276.217	17.83	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	832.71690		0.83272	804.65320	0.80465	832.717	832.717	17.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	244.71430		0.24471	253.46130	0.25346	244.714	244.714	18.31	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	951.21430		0.95121	921.76130	0.92176	951.214	951.214	18.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	226.17590		0.22618	234.09380	0.23409	226.176	226.176	18.63	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,032.67590		1.03268	1,002.39380	1.00239	1,032.676	1,032.676	18.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	217.57370		0.21757	225.10720	0.22511	217.574	217.574	18.79	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,043.07370		1.07407	1,043.40720	1.04341	1,074.074	1,074.074	18.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	201.59350		0.20159	208.40560	0.20841	201.593	201.593	19.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,158.09350		1.15809		1,126.70560	1.12671	1,158.094	19.12	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	167.45870		0.16746		172.83650	0.17284	167.459	19.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,373.95870		1.37396		1,341.13650	1.34114	1,373.959	19.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	140.38430		0.14038		144.45280	0.14445	140.384	20.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,596.88430		1.59688		1,562.75280	1.56275	1,596.884	20.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	118.98400		0.11898		122.02400	0.12202	118.984	21.45	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,825.48400		1.82548		1,790.32400	1.79032	1,825.484	21.45	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	101.96340		0.10196		104.19520	0.10420	101.963	22.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,058.46340		2.05846		2,022.49520	2.02250	2,058.463	22.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	93.81350		0.09381		93.48690	0.09349	93.814	23.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,300.31350		2.30031		2,261.78690	2.26179	2,300.314	23.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	91.93410		0.09193		91.25160	0.09125	91.934	24.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	2,448.43410		2.44843		2,409.55160	2.40955	2,448.434	24.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	91.39960		0.09140		90.60550	0.09061	91.400	24.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,497.89960		2.49790		2,458.90550	2.45891	2,497.900	24.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	90.04610		0.09005		88.93190	0.08893	90.046	25.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,646.54610		2.64655		2,607.23190	2.60723	2,646.546	25.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	89.02800		0.08903		87.61490	0.08761	89.028	26.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,795.52800		2.79553		2,755.91490	2.75591	2,795.528	26.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	43.23890		0.04324		43.69810	0.04370	43.239	28.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,999.73890		3.99974		3,961.99810	3.96200	3,999.739	28.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	34.88920		0.03489		35.21670	0.03522	34.889	28.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,241.38920		4.24139		4,203.51670	4.20352	4,241.389	28.50	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.29660		10.29660		10.33470	10.33470		16.10	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,259.95030		1.25995		1,292.26800	1.29227	1,259.950	15.07	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	53.35030		0.05335		47.56800	0.04757	53.350	15.07	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,250.87860		1.25088		1,283.14450	1.28314	1,250.879	15.05	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	54.27860		0.05428		48.44450	0.04844	54.279	15.05	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,241.82140		1.24182		1,274.03520	1.27404	1,241.821	15.03	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	55.22140		0.05522		49.33520	0.04934	55.221	15.03	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry			10.30730		10.30730		10.34540	10.34540		16.10	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Put	13.79360		0.01379		11.02260	0.01102	13.794	16.95	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	8.30	Call	2,021.09360		2.02109		2,056.42260	2.05642	2,021.094	16.95	0.00	0	0.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Call	549.86500		0.54986		568.97390	0.56897	549.865	15.56	0.00	0	6,000.00
\$ / R	On 26/03/2014	Any day expiry	10.10	Put	342.56500		0.34257		323.57390	0.32357	342.565	15.56	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.40280		10.40280		10.44180	10.44180		16.31	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	756.45010		0.75645		781.03210	0.78103	756.450	15.05	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	293.65010		0.29365		279.23210	0.27923	293.650	15.05	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	751.06220		0.75106		774.99410	0.77499	751.062	15.08	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	298.26220		0.29826		283.19410	0.28319	298.262	15.08	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	745.70880		0.74571		769.49920	0.76950	745.709	15.11	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	302.90880		0.30291		287.69920	0.28770	302.909	15.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.43120		10.43120		10.47040	10.47040		16.44	20,862,400.00	2,000	21,963.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,010.18240		2.01018		2,047.40940	2.04741	2,010.182	15.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	28.98240		0.02898		27.00940	0.02701	28.982	15.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	40.13530		0.04014		37.53210	0.03753	40.135	15.55	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Call	1,831.33530		1.83134		1,867.93210	1.86793	1,831.335	15.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,729.35010		1.72935		1,765.51460	1.76551	1,729.350	15.40	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	48.15010		0.04815		45.11460	0.04511	48.150	15.40	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,701.76030		1.70176		1,737.79760	1.73780	1,701.760	15.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	50.56030		0.05056		47.39760	0.04740	50.560	15.35	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	71.60040		0.07160		67.36980	0.06737	71.600	15.05	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,502.80040		1.50280		1,537.76980	1.53777	1,502.800	15.05	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,327.92650		1.32793		1,361.70370	1.36170	1,327.926	14.77	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	96.72650		0.09673		91.30370	0.09130	96.726	14.77	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,020.21610		1.02022		1,050.51810	1.05052	1,020.216	14.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	179.01610		0.17902		170.11810	0.17012	179.016	14.69	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	181.96750	0.18197	172.95340	0.17295	181.968	14.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,013.16750	1.01317	1,043.35340	1.04335	1,013.168	14.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,006.15050	1.00615	1,036.22240	1.03622	1,006.151	14.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	184.95050	0.18495	175.82240	0.17582	184.950	14.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	911.27850	0.91128	939.69320	0.93969	911.279	14.86	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	230.07850	0.23008	219.29320	0.21929	230.078	14.86	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	247.73190	0.24773	236.33440	0.23633	247.732	14.91	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	878.93190	0.87893	906.73440	0.90673	878.932	14.91	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Call	776.12170	0.77612	801.78720	0.80179	776.122	15.12	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	314.92170	0.31492	301.38720	0.30139	314.922	15.12	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Call	755.25840	0.75526	780.42970	0.78043	755.258	15.23	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	334.05840	0.33406	320.02970	0.32003	334.058	15.23	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	394.87230	0.39487	379.38460	0.37938	394.872	15.56	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	696.07230	0.69607	719.78460	0.71978	696.072	15.56	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	445.66640	0.44567	461.99520	0.46200	445.666	17.35	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	814.46640	0.81447	791.59520	0.79160	814.466	17.35	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	274.70760	0.27471	284.90250	0.28490	274.708	19.45	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,443.50760	1.44351	1,414.50250	1.41450	1,443.508	19.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,701.32150	1.70132	1,670.71390	1.67071	1,701.321	20.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	232.52150	0.23252	241.11390	0.24111	232.522	20.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	220.46240	0.22046	228.58260	0.22858	220.462	20.45	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,789.26240	1.78926	1,758.18260	1.75818	1,789.262	20.45	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	198.88490	0.19888	206.15700	0.20616	198.885	20.95	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,967.68490	1.96768	1,935.75700	1.93576	1,967.685	20.95	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	2,003.73800	2.00374	1,971.65550	1.97166	2,003.738	21.05	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	194.93800	0.19494	202.05550	0.20206	194.938	21.05	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	171.92410	0.17192	178.11660	0.17812	171.924	21.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,240.72410	2.24072	2,207.71660	2.20772	2,240.724	21.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	159.78280	0.15978	165.08980	0.16509	159.783	23.46	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,628.58280	2.62858	2,594.68980	2.59469	2,628.583	23.46	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry			10.43900	10.43900	10.47830	10.47830		16.44	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	51.30010	0.05130	48.29830	0.04830	51.300	15.31	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,710.30010	1.71030	1,746.59830	1.74660	1,710.300	15.31	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	705.86710	0.70587	729.02740	0.72903	705.867	15.56	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	396.86710	0.39687	380.72740	0.38073	396.867	15.56	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	200.66400	0.20066	208.12880	0.20813	200.664	21.01	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	2,001.66400	2.00166	1,969.82880	1.96983	2,001.664	21.01	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.54600	10.54600	10.58640	10.58640		16.63	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	905.23110	0.90523	934.05900	0.93406	905.231	15.19	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	349.23110	0.34923	337.65900	0.33766	349.231	15.19	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	899.45270	0.89945	928.27760	0.92828	899.453	15.20	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	353.45270	0.35345	341.87760	0.34188	353.453	15.20	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	894.20460	0.89420	922.52240	0.92252	894.205	15.23	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	358.20460	0.35820	346.12240	0.34612	358.205	15.23	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	743.33820	0.74334	766.83390	0.76683	743.338	16.06	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	527.33820	0.52734	510.43390	0.51043	527.338	16.06	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	301.93610	0.30194	311.07040	0.31107	301.936	20.22	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,825.93610	1.82594	1,794.67040	1.79467	1,825.936	20.22	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.58630	10.58630	10.62680	10.62680		16.71	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,710.64840	2.71065	2,745.95160	2.74595	2,710.648	17.09	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	24.34840	0.02435	19.15160	0.01915	24.348	17.09	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,230.47860	2.23048	2,264.22590	2.26423	2,230.479	15.93	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	44.17860	0.04418	37.42590	0.03743	44.179	15.93	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,774.38010	1.77438	1,806.45300	1.80645	1,774.380	15.31	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	88.08010	0.08808	79.65300	0.07965	88.080	15.31	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,006.53800	1.00654	1,034.77050	1.03477	1,006.538	15.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	320.23800	0.32024	307.97050	0.30797	320.238	15.11	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	15/09/2014			Foreign Exchange Future		10.29	Call	805.18710	0.80519						
\$ / R	On	15/09/2014			Foreign Exchange Future		10.29	Put	508.88710	0.50889						
\$ / R	On	15/09/2014			Foreign Exchange Future		10.30	Call	800.80340	0.80080						
\$ / R	On	15/09/2014			Foreign Exchange Future		10.30	Put	514.50340	0.51450						
\$ / R	On	15/09/2014			Foreign Exchange Future		10.31	Call	796.45170	0.79645						
\$ / R	On	15/09/2014			Foreign Exchange Future		10.31	Put	520.15170	0.52015						
\$ / R	On	15/09/2014			Foreign Exchange Future		10.95	Call	566.34720	0.56635						
\$ / R	On	15/09/2014			Foreign Exchange Future		10.95	Put	930.04720	0.93005						
\$ / R	On	15/09/2014			Foreign Exchange Future		12.10	Call	329.48320	0.32948						
\$ / R	On	15/09/2014			Foreign Exchange Future		12.10	Put	1,843.18320	1.84318						
\$ / R	On	15/09/2014			Foreign Exchange Future		12.60	Call	269.38360	0.26938						
\$ / R	On	15/09/2014			Foreign Exchange Future		12.60	Put	2,283.08360	2.28308						
\$ / R	On	15/09/2014			Foreign Exchange Future		13.15	Call	246.62070	0.24662						
\$ / R	On	15/09/2014			Foreign Exchange Future		13.15	Put	2,810.32070	2.81032						
\$ / R	On	12/12/2014			Foreign Exchange Future				10.74270	10.74270						
\$ / R	On	12/12/2014			Foreign Exchange Future		8.00	Put	38.12860	0.03813						
\$ / R	On	12/12/2014			Foreign Exchange Future		8.00	Call	2,780.82860	2.78083						
\$ / R	On	12/12/2014			Foreign Exchange Future		8.45	Call	2,355.21230	2.35521						
\$ / R	On	12/12/2014			Foreign Exchange Future		8.45	Put	62.51230	0.06251						
\$ / R	On	12/12/2014			Foreign Exchange Future		8.50	Call	2,308.63100	2.30863						
\$ / R	On	12/12/2014			Foreign Exchange Future		8.50	Put	65.93100	0.06593						
\$ / R	On	12/12/2014			Foreign Exchange Future		8.55	Put	69.51440	0.06951						
\$ / R	On	12/12/2014			Foreign Exchange Future		8.55	Call	2,262.21440	2.26221						
\$ / R	On	12/12/2014			Foreign Exchange Future		9.60	Call	1,390.27470	1.39027						
\$ / R	On	12/12/2014			Foreign Exchange Future		9.60	Put	247.57470	0.24757						
\$ / R	On	12/12/2014			Foreign Exchange Future		10.00	Call	1,134.21700	1.13422						
\$ / R	On	12/12/2014			Foreign Exchange Future		10.00	Put	391.51700	0.39152						
\$ / R	On	12/12/2014			Foreign Exchange Future		11.00	Call	712.85330	0.71285						
\$ / R	On	12/12/2014			Foreign Exchange Future		11.00	Put	970.15330	0.97015						
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future				10.14470	10.14470						
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.49	Call	70,358.33590	0.70358						
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.49	Put	4,888.33590	0.04888						
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.50	Call	69,514.34850	0.69514						
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.50	Put	5,044.34850	0.05044						
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.51	Call	68,674.25280	0.68674						
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.51	Put	5,204.25280	0.05204						
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		10.25	Call	24,115.76550	0.24116						
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		10.25	Put	34,645.76550	0.34646						
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		10.35	Call	20,802.19760	0.20802						
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		10.35	Put	41,332.19760	0.41332						
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		10.85	Call	10,179.29680	0.10179						
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		10.85	Put	80,709.29680	0.80709						
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future				10.29350	10.29350						
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.49	Call	37,425.48720	0.37425						
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.49	Put	57,075.48720	0.57075						
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.50	Call	37,104.16450	0.37104						
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.50	Put	57,754.16450	0.57754						
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.51	Call	36,785.95070	0.36786						
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.51	Put	58,435.95070	0.58436						
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future				10.43120	10.43120						
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.69	Call	0.00000	0.00000						
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.69	Put	25,880.00000	0.25880						
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.70	Call	0.00000	0.00000						
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.70	Put	26,880.00000	0.26880						
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.71	Call	0.00000	0.00000						
\$ / R MAXI	On	13/06/2014			Foreign Exchange Future		10.71	Put	27,880.00000	0.27880						



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		16.45580	16.45580	16.49530	16.49530		14.86	5,956,999.60	362	26,692.00
£ / R	On 13/12/2013	14.89 Call	Foreign Exchange Future	1,594.69080	1.59469	1,630.48380	1.63048	1,594.691	14.82	0.00	0	0.00	
£ / R	On 13/12/2013	14.89 Put	Foreign Exchange Future	28.89080	0.02889	25.18380	0.02518	28.891	14.82	0.00	0	0.00	
£ / R	On 13/12/2013	14.90 Call	Foreign Exchange Future	1,585.28340	1.58528	1,621.00670	1.62101	1,585.283	14.81	0.00	0	0.00	
£ / R	On 13/12/2013	14.90 Put	Foreign Exchange Future	29.48340	0.02948	25.70670	0.02571	29.483	14.81	0.00	0	0.00	
£ / R	On 13/12/2013	14.91 Call	Foreign Exchange Future	1,575.88670	1.57589	1,611.53840	1.61154	1,575.887	14.80	0.00	0	0.00	
£ / R	On 13/12/2013	14.91 Put	Foreign Exchange Future	30.08670	0.03009	26.23840	0.02624	30.087	14.80	0.00	0	0.00	
£ / R	On 17/03/2014		Foreign Exchange Future	16.68570	16.68570	16.72300	16.72300		15.14	583,999.50	35	5,102.00	
£ / R	On 17/03/2014	12.85 Call	Foreign Exchange Future	3,851.47750	3.85148	3,888.22280	3.88822	3,851.478	19.28	0.00	0	0.00	
£ / R	On 17/03/2014	12.85 Put	Foreign Exchange Future	15.77750	0.01578	15.22280	0.01522	15.778	19.28	0.00	0	327.00	
£ / R	On 17/03/2014	13.00 Call	Foreign Exchange Future	3,703.29970	3.70330	3,739.98620	3.73999	3,703.300	18.87	0.00	0	0.00	
£ / R	On 17/03/2014	13.00 Put	Foreign Exchange Future	17.59970	0.01760	16.98620	0.01699	17.600	18.87	0.00	0	327.00	
£ / R	On 17/03/2014	14.25 Call	Foreign Exchange Future	2,485.00150	2.48500	2,519.67300	2.51967	2,485.001	15.73	0.00	0	0.00	
£ / R	On 17/03/2014	14.25 Put	Foreign Exchange Future	49.30150	0.04930	46.67300	0.04667	49.301	15.73	0.00	0	327.00	
£ / R	On 17/03/2014	14.29 Call	Foreign Exchange Future	2,446.74250	2.44674	2,481.28540	2.48129	2,446.743	15.64	0.00	0	0.00	
£ / R	On 17/03/2014	14.29 Put	Foreign Exchange Future	51.04250	0.05104	48.28540	0.04829	51.043	15.64	0.00	0	0.00	
£ / R	On 17/03/2014	14.30 Call	Foreign Exchange Future	2,437.18730	2.43719	2,471.69760	2.47170	2,437.187	15.61	0.00	0	0.00	
£ / R	On 17/03/2014	14.30 Put	Foreign Exchange Future	51.48730	0.05149	48.69760	0.04870	51.487	15.61	0.00	0	0.00	
£ / R	On 17/03/2014	14.31 Call	Foreign Exchange Future	2,427.63740	2.42764	2,462.11340	2.46211	2,427.637	15.59	0.00	0	0.00	
£ / R	On 17/03/2014	14.31 Put	Foreign Exchange Future	51.93740	0.05194	49.11340	0.04911	51.937	15.59	0.00	0	0.00	
£ / R	On 17/03/2014	14.50 Call	Foreign Exchange Future	2,246.98610	2.24699	2,280.76470	2.28076	2,246.986	15.13	0.00	0	0.00	
£ / R	On 17/03/2014	14.50 Put	Foreign Exchange Future	61.28610	0.06129	57.76470	0.05776	61.286	15.13	0.00	0	327.00	
£ / R	On 13/06/2014		Foreign Exchange Future	16.89820	16.89820	16.93710	16.93710		15.49	0.00	0	200.00	
£ / R	On 13/06/2014	16.04 Call	Foreign Exchange Future	1,294.01780	1.29402	1,317.93370	1.31793	1,294.018	14.46	0.00	0	0.00	
£ / R	On 13/06/2014	16.04 Put	Foreign Exchange Future	435.81780	0.43582	420.83370	0.42083	435.818	14.46	0.00	0	0.00	
£ / R	On 13/06/2014	16.05 Call	Foreign Exchange Future	1,287.75290	1.28775	1,311.59400	1.31159	1,287.753	14.47	0.00	0	0.00	
£ / R	On 13/06/2014	16.05 Put	Foreign Exchange Future	439.55290	0.43955	424.49400	0.42449	439.553	14.47	0.00	0	0.00	
£ / R	On 13/06/2014	16.06 Call	Foreign Exchange Future	1,281.93380	1.28193	1,305.27450	1.30527	1,281.934	14.48	0.00	0	0.00	
£ / R	On 13/06/2014	16.06 Put	Foreign Exchange Future	443.73380	0.44373	428.17450	0.42817	443.734	14.48	0.00	0	0.00	
£ / R	On 15/09/2014		Foreign Exchange Future	17.13780	17.13780	17.17840	17.17840		15.77	0.00	0	0.00	
£ / R	On 15/09/2014	16.84 Call	Foreign Exchange Future	1,172.23940	1.17224	1,188.86260	1.18886	1,172.239	15.37	0.00	0	0.00	
£ / R	On 15/09/2014	16.84 Put	Foreign Exchange Future	874.43940	0.87444	850.46260	0.85046	874.439	15.37	0.00	0	0.00	
£ / R	On 15/09/2014	16.85 Call	Foreign Exchange Future	1,167.91400	1.16791	1,184.47580	1.18448	1,167.914	15.39	0.00	0	0.00	
£ / R	On 15/09/2014	16.85 Put	Foreign Exchange Future	880.11400	0.88011	856.07580	0.85608	880.114	15.39	0.00	0	0.00	
£ / R	On 15/09/2014	16.86 Call	Foreign Exchange Future	1,163.59900	1.16360	1,180.10620	1.18011	1,163.599	15.40	0.00	0	0.00	
£ / R	On 15/09/2014	16.86 Put	Foreign Exchange Future	885.79900	0.88580	861.70620	0.86171	885.799	15.40	0.00	0	0.00	
¥ / R	On 13/12/2013		Foreign Exchange Future	0.10433	0.10433	0.10382	0.10382		17.39	0.00	0	14,280.00	
¥ / R	On 13/12/2013	0.09 Call	Foreign Exchange Future	1,444.11510	0.01444	1,393.19880	0.01393	1,444.115	18.38	0.00	0	0.00	
¥ / R	On 13/12/2013	0.09 Put	Foreign Exchange Future	11.01510	0.00011	11.69880	0.00012	11.015	18.38	0.00	0	0.00	
¥ / R	On 13/12/2013	0.10 Call	Foreign Exchange Future	577.47990	0.00577	544.42300	0.00544	577.480	17.39	0.00	0	0.00	
¥ / R	On 13/12/2013	0.10 Put	Foreign Exchange Future	144.37990	0.00144	162.92300	0.00163	144.380	17.39	0.00	0	0.00	
¥ / R	On 13/12/2013	0.11 Call	Foreign Exchange Future	166.28580	0.00166	156.16380	0.00156	166.286	20.30	0.00	0	0.00	
¥ / R	On 13/12/2013	0.11 Put	Foreign Exchange Future	733.18580	0.00733	774.66380	0.00775	733.186	20.30	0.00	0	0.00	
¥ / R	On 17/03/2014		Foreign Exchange Future	0.10594	0.10594	0.10540	0.10540		17.76	2,648.45	25	75.00	
¥ / R	On 17/03/2014	0.09 Call	Foreign Exchange Future	1,629.11050	0.01629	1,580.81830	0.01581	1,629.110	16.60	0.00	0	0.00	
¥ / R	On 17/03/2014	0.09 Put	Foreign Exchange Future	35.31050	0.00035	41.31830	0.00041	35.311	16.60	0.00	0	0.00	
¥ / R	On 17/03/2014	0.10 Call	Foreign Exchange Future	844.37470	0.00844	810.76280	0.00811	844.375	17.76	0.00	0	0.00	
¥ / R	On 17/03/2014	0.10 Put	Foreign Exchange Future	250.57470	0.00251	271.26280	0.00271	250.575	17.76	0.00	0	0.00	
¥ / R	On 17/03/2014	0.11 Call	Foreign Exchange Future	402.05660	0.00402	384.75730	0.00385	402.057	20.08	0.00	0	0.00	
¥ / R	On 17/03/2014	0.11 Put	Foreign Exchange Future	808.25660	0.00808	845.25730	0.00845	808.257	20.08	0.00	0	0.00	
€ / R	On 13/12/2013		Foreign Exchange Future	13.78740	13.78740	13.77850	13.77850		14.69	27,781,611.00	2,015	78,082.00	
€ / R	On 13/12/2013	11.20 Call	Foreign Exchange Future	2,590.40440	2.59040	2,581.62580	2.58163	2,590.404	19.56	0.00	0	0.00	
€ / R	On 13/12/2013	11.20 Put	Foreign Exchange Future	3.00440	0.00300	3.12580	0.00313	3.004	19.56	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,348.34700		2.34835		2,339.55860	2.33956	2,348.347	18.38	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	3.94700		0.00395		4.05860	0.00406	3.947	18.38	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,298.58040		2.29858		2,289.78830	2.28979	2,298.580	18.14	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	4.18040		0.00418		4.28830	0.00429	4.180	18.14	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,248.82970		2.24883		2,240.03320	2.24003	2,248.830	17.90	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	4.42970		0.00443		4.53320	0.00453	4.430	17.90	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Call	1,548.17380		1.54817		1,539.17920	1.53918	1,548.174	14.47	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.25	Put	10.77380		0.01077		10.67920	0.01068	10.774	14.47	0.00	0	22,875.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Put	11.54450		0.01154		11.41980	0.01142	11.545	14.23	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.30	Call	1,498.94450		1.49894		1,489.91980	1.48992	1,498.945	14.23	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,305.54720		1.30555		1,296.75600	1.29676	1,305.547	13.71	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	18.14720		0.01815		18.25600	0.01826	18.147	13.71	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,211.84760		1.21185		1,203.52010	1.20352	1,211.848	13.68	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	24.44760		0.02445		25.02010	0.02502	24.448	13.68	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Put	32.48300		0.03248		33.70650	0.03371	32.483	13.65	0.00	0	25,925.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.70	Call	1,119.88300		1.11988		1,112.20650	1.11221	1,119.883	13.65	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Call	1,074.65280		1.07465		1,067.38030	1.06738	1,074.653	13.64	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.75	Put	37.25280		0.03725		38.88030	0.03888	37.253	13.64	0.00	0	800.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Call	985.91600		0.98592		979.61870	0.97962	985.916	13.61	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.85	Put	48.51600		0.04852		51.11870	0.05112	48.516	13.61	0.00	0	15,000.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Put	62.37740		0.06238		66.18470	0.06618	62.377	13.59	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.95	Call	899.77740		0.89978		894.68470	0.89468	899.777	13.59	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	776.24910		0.77625		773.38600	0.77339	776.249	13.54	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	88.84910		0.08885		94.88600	0.09489	88.849	13.54	0.00	0	6,100.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Call	701.74140		0.70174		699.89610	0.69990	701.741	13.71	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Put	114.34140		0.11434		121.39610	0.12140	114.341	13.71	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Put	179.03840		0.17904		188.10780	0.18811	179.038	14.04	0.00	0	3,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.40	Call	566.43840		0.56644		566.60780	0.56661	566.438	14.04	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	277.88010		0.27788		281.95400	0.28195	277.880	15.22	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	490.48010		0.49048		503.45400	0.50345	490.480	15.22	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Call	231.86490		0.23186		236.14290	0.23614	231.865	15.62	0.00	0	15,250.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.15	Put	594.46490		0.59446		607.64290	0.60764	594.465	15.62	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Put	783.91840		0.78392		797.09640	0.79710	783.918	16.27	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.40	Call	171.31840		0.17132		175.59640	0.17560	171.318	16.27	0.00	0	12,600.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Call	127.58320		0.12758		131.53010	0.13153	127.583	16.97	0.00	0	12,200.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.65	Put	990.18320		0.99018		1,003.03010	1.00303	990.183	16.97	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Call	81.45020		0.08145		84.62210	0.08462	81.450	18.13	0.00	0	10,800.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.05	Put	1,344.05020		1.34405		1,356.12210	1.35612	1,344.050	18.13	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	1,620.37630		1.62038		1,631.86280	1.63186	1,620.376	18.87	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	57.77630		0.05778		60.36280	0.06036	57.776	18.87	0.00	0	7,500.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.99290		13.99290		13.98150	13.98150		15.14	699,645.00	50	23,512.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,574.73950		1.57474		1,565.01560	1.56502	1,574.740	14.14	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	71.83950		0.07184		73.51560	0.07352	71.839	14.14	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,565.60560		1.56561		1,555.91590	1.55592	1,565.606	14.11	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	72.70560		0.07271		74.41590	0.07442	72.706	14.11	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,556.48180		1.55648		1,546.82660	1.54683	1,556.482	14.09	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	73.58180		0.07358		75.32660	0.07533	73.582	14.09	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Call	1,432.28960		1.43229		1,423.19860	1.42320	1,432.290	13.89	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.65	Put	89.38960		0.08939		91.69860	0.09170	89.390	13.89	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.18410		14.18410		14.17330	14.17330		15.49	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	903.83620		0.90384		904.44480	0.90444	903.836	14.81	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	509.73620		0.50974		521.14480	0.52114	509.736	14.81	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	898.93540		0.89894		899.56450	0.89956	898.935	14.83	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	514.83540		0.51484		526.26450	0.52626	514.835	14.83	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	519.95570		0.51996		531.40940	0.53141	519.956	14.84	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	894.05570		0.89406		894.70940	0.89471	894.056	14.84	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.40040		14.40040		14.39010	14.39010		15.75	0.00	0	0.00

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	14.34	Call	905.96240		0.90596		909.98340	0.90998	905.962	15.65	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.34	Put	845.56240		0.84556		859.88340	0.85988	845.562	15.65	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Call	902.07090		0.90207		906.11030	0.90611	902.071	15.67	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.35	Put	851.67090		0.85167		866.01030	0.86601	851.671	15.67	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Call	898.19280		0.89819		902.25580	0.90226	898.193	15.69	0.00	0	0.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.36	Put	857.79280		0.85779		872.15580	0.87216	857.793	15.69	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.61800		14.61800		14.60470	14.60470		16.11	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,449.71710		1.44972		1,453.08430	1.45308	1,449.717	14.79	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	521.71710		0.52172		538.38430	0.53838	521.717	14.79	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	525.95710		0.52596		542.70920	0.54271	525.957	14.80	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,443.95710		1.44396		1,447.40920	1.44741	1,443.957	14.80	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,438.21640		1.43822		1,441.74750	1.44175	1,438.216	14.81	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	530.21640		0.53022		547.04750	0.54705	530.216	14.81	0.00	0	0.00
2025	On 07/11/2013	Bond Future			109.61601		109.61601		109.60617	109.60617			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	1,373.99000		1.37399		1,383.83000	1.38383	1,373.990		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	1,383.99000		1.38399		1,393.83000	1.39383	1,383.990		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	1,393.99000		1.39399		1,403.83000	1.40383	1,393.990		0.00	0	0.00
2038	On 07/11/2013	Bond Future			105.59725		105.59725		105.58306	105.58306			0.00	0	18.00
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	4,392.75000		4.39275		4,406.94000	4.40694	4,392.750		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	4,402.75000		4.40275		4,416.94000	4.41694	4,402.750		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	4,412.75000		4.41275		4,426.94000	4.42694	4,412.750		0.00	0	0.00
2050	On 07/11/2013	Bond Future			110.16944		110.16944		110.15408	110.15408			0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	179.44000		0.17944		164.08000	0.16408	179.440		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	169.44000		0.16944		154.08000	0.15408	169.440		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	159.44000		0.15944		144.08000	0.14408	159.440		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 07/11/2013	Index Future			409.46600		409.46600		409.85700	409.85700			0.00	0	0.00
AL37	On 06/02/2014	Index Future			414.85100		414.85100		415.24600	415.24600			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			484.84400		484.84400		485.83300	485.83300			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			491.21900		491.21900		492.22100	492.22100			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			435.21500		435.21500		436.48800	436.48800			0.00	0	766.00
ALBI	On 06/02/2014	Index Future			440.93800		440.93800		442.22700	442.22700			0.00	0	73.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.45820		9.45820		9.51810	9.51810		11.90	945,820.00	100	7,910.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,163.87050		1.16387		1,223.13040	1.22313	1,163.871	15.05	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	5.67050		0.00567		5.03040	0.00503	5.670	15.05	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	871.36280		0.87136		929.29670	0.92930	871.363	13.54	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	13.16280		0.01316		11.19670	0.01120	13.163	13.54	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	126.66790		0.12667		106.64850	0.10665	126.668	11.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	284.86790		0.28487		324.74850	0.32475	284.868	11.78	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	198.76690		0.19877		230.85670	0.23086	198.767	11.91	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	200.56690		0.20057		172.75670	0.17276	200.567	11.91	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	194.24980		0.19425		225.66610	0.22567	194.250	11.93	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	206.04980		0.20605		177.56610	0.17757	206.050	11.93	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	211.61360		0.21161		182.45720	0.18246	211.614	11.95	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	189.81360		0.18981		220.55720	0.22056	189.814	11.95	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	142.54350		0.14254		167.36690	0.16737	142.544	12.19	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	284.34350		0.28434		249.26690	0.24927	284.343	12.19	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	18.20100		0.01820		23.34830	0.02335	18.201	13.10	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	860.00100		0.86000		805.24830	0.80525	860.001	13.10	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	8.89830		0.00890		10.56430	0.01056	8.898	14.21	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,150.69830		1.15070		1,092.46430	1.09246	1,150.698	14.21	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.53930		9.53930		9.59820	9.59820		12.00	0.00	0	3,789.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	331.99400		0.33199		365.72150	0.36572	331.994	11.99	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	282.69400		0.28269		257.52150	0.25752	282.694	11.99	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	326.98200		0.32698		360.41320	0.36041	326.982	11.99	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	287.68200		0.28768		262.21320	0.26221	287.682	11.99	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	322.01960		0.32202		355.15670	0.35516	322.020	11.99	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	292.71960		0.29272		266.95670	0.26696	292.720	11.99	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.61360		9.61360		9.67260	9.67260		12.13	0.00	0	50.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	281.75420		0.28175		306.31070	0.30631	281.754	12.49	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	558.15420		0.55815		523.71070	0.52371	558.154	12.49	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	564.82390		0.56482		530.16470	0.53016	564.824	12.50	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	278.42390		0.27842		302.76470	0.30276	278.424	12.50	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	275.12530		0.27513		299.25470	0.29925	275.125	12.51	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	571.52530		0.57153		536.65470	0.53665	571.525	12.51	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.69820		9.69820		9.75810	9.75810		12.31	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Call	542.44710		0.54245		578.06830	0.57807	542.447	12.26	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.54	Put	384.24710		0.38425		359.96830	0.35997	384.247	12.26	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Call	537.27790		0.53728		572.70270	0.57270	537.278	12.26	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.55	Put	389.07790		0.38908		364.60270	0.36460	389.078	12.26	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Call	532.14020		0.53214		567.36840	0.56737	532.140	12.26	0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future	9.56	Put	393.94020		0.39394		369.26840	0.36927	393.940	12.26	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.79570		9.79570		9.84470	9.84470		13.26	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	174.20410		0.17420		192.07190	0.19207	174.204	13.70	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	318.50410		0.31850		287.37190	0.28737	318.504	13.70	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	170.83430		0.17083		188.43740	0.18844	170.834	13.73	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	325.13430		0.32513		293.73740	0.29374	325.134	13.73	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	167.52380		0.16752		184.86540	0.18487	167.524	13.76	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	331.82380		0.33182		300.16540	0.30017	331.824	13.76	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future			9.91590		9.91590		9.96370	9.96370		14.09	0.00	0	154.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Call	366.66880		0.36667		388.58830	0.38859	366.669	14.18	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.94	Put	390.76880		0.39077		364.88830	0.36489	390.769	14.18	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Call	362.59750		0.36260		384.03690	0.38404	362.598	14.20	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.95	Put	396.69750		0.39670		370.33690	0.37034	396.698	14.20	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Call	358.57070		0.35857		379.80990	0.37981	358.571	14.23	0.00	0	0.00
CAD/ R	On 17/03/2014	Foreign Exchange Future	9.96	Put	402.67070		0.40267		376.10990	0.37611	402.671	14.23	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			97.66310		97.66310		-116.05260	-116.05260			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			441.67510		441.67510		463.24950	463.24950			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			433.64210		433.64210		459.13660	459.13660			0.00	0	6,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CF CANDO CADT	On 13/12/2013	Can-Do Future			360.38090		360.38090		362.61860	362.61860			0.00	0	1,600.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future			77.61380		77.61380		82.38320	82.38320			0.00	0	0.00
CF CANDO CAEZ	On 16/10/2013	Can-Do Future			51.43990		51.43990		63.34500	63.34500			0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.25940		11.25940		11.24460	11.24460		15.31	0.00	0	587.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	577.72270		0.57772		563.02370	0.56302	577.723	14.51	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	108.32270		0.10832		108.42370	0.10842	108.323	14.51	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	570.67140		0.57067		556.02500	0.55602	570.671	14.52	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	111.27140		0.11127		111.42500	0.11143	111.271	14.52	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	563.67150		0.56367		549.07900	0.54908	563.672	14.54	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	114.27150		0.11427		114.47900	0.11448	114.271	14.54	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future			11.43500		11.43500		11.41800	11.41800		15.72	0.00	0	100.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Call	547.17890		0.54718		537.43640	0.53744	547.179	15.42	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.29	Put	402.17890		0.40218		409.43640	0.40944	402.179	15.42	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Call	542.47530		0.54248		532.81310	0.53281	542.475	15.44	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.30	Put	407.47530		0.40748		414.81310	0.41481	407.475	15.44	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Call	537.81020		0.53781		528.22530	0.52823	537.810	15.46	0.00	0	0.00
CHF / R	On 17/03/2014	Foreign Exchange Future	11.31	Put	412.81020		0.41281		420.22530	0.42023	412.810	15.46	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.65600		1.65600		1.66150	1.66150		15.12	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	473.49910		0.04735		496.83370	0.04968	473.499	15.12	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	413.49910		0.04135		381.83370	0.03818	413.499	15.12	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	430.05150		0.04301		451.61020	0.04516	430.052	15.31	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	470.05150		0.04701		436.61020	0.04366	470.052	15.31	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	390.12650		0.03901		410.01690	0.04100	390.127	15.50	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	530.12650		0.05301		495.01690	0.04950	530.127	15.50	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future			1.67330		1.67330		1.67870	1.67870		15.22	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Call	634.07490		0.06341		655.13660	0.06551	634.075	15.80	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.69	Put	801.07490		0.08011		768.13660	0.07681	801.075	15.80	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Call	597.44130		0.05974		616.19350	0.06162	597.441	15.94	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.70	Put	864.44130		0.08644		829.19350	0.08292	864.441	15.94	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Call	562.88260		0.05629		580.99020	0.05810	562.883	16.09	0.00	0	0.00
CNH / R	On 17/03/2014	Foreign Exchange Future	1.71	Put	929.88260		0.09299		893.99020	0.08940	929.883	16.09	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			110.52603		110.52603		110.51044	110.51044			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	536.03000		0.53603		520.44000	0.52044	536.030		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	526.03000		0.52603		510.44000	0.51044	526.030		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	516.03000		0.51603		500.44000	0.50044	516.030		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
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			9.49437		83.51199		9.44229	83.91099			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	8,252.25000		8.25225		7,853.25000	7.85325	8,252.250		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	8,163.97000		8.16397		7,764.97000	7.76497	8,163.970		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	8,075.82000		8.07582	7,676.82000	7.67682		8,075.820		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			9.60993		84.61024		9.55616	85.01417			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	525.93000		0.52593	122.00000	0.12200		525.930		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	450.40000		0.45040	46.47000	0.04647		450.400		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000		0.00000	28.95000	0.02895		0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	374.98000		0.37498	0.00000	0.00000		374.980		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			434.58300		434.58300	435.83600	435.83600				0.00	0	126.00
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	114,070.00000		11.40700	101,540.00000	10.15400		114,070.000		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	114,170.00000		11.41700	101,640.00000	10.16400		114,170.000		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	114,270.00000		11.42700	101,740.00000	10.17400		114,270.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			440.29800		440.29800	441.56600	441.56600				0.00	0	269.00
GOVI	On 06/02/2014	GOVI	439.99	Call	3,080.00000		0.30800	15,760.00000	1.57600		3,080.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	2,980.00000		0.29800	15,660.00000	1.56600		2,980.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	2,880.00000		0.28800	15,560.00000	1.55600		2,880.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
IGOV	On 07/11/2013	Index Future			195.99200		195.99200	196.05400	196.05400				0.00	0	1,151.00
IGOV	On 06/02/2014	Index Future			198.59400		198.59400	198.65600	198.65600				0.00	0	174.00
ILBI	On 07/11/2013	Index Future			533.00500		533.00500	533.00500	533.00500				0.00	0	0.00
ILBI	On 06/02/2014	Index Future			540.21700		540.21700	540.21700	540.21700				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 16/10/2013	Jibar Tradeable Future			5.15000		94.85000	5.16000	94.84000				0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.21000		94.79000	5.22000	94.78000				0.00	0	4,100.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.26000		94.74000	5.26000	94.74000				0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.33000		94.67000	5.34000	94.66000				0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.46000		94.54000	5.49000	94.51000				0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.60000		94.40000	5.64000	94.36000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.97000		94.03000	6.01000	93.99000				0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.28000		93.72000	6.33000	93.67000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.55000		93.45000	6.60000	93.40000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.81000		93.19000	6.85000	93.15000				0.00	0	250.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.05000		92.95000	7.09000	92.91000				0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.29000		92.71000	7.33000	92.67000				0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.35550		8.35550	8.38690	8.38690			10.58	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	286.40030		0.28640	308.53490	0.30853		286.400	10.64	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest		
NZ\$ / R	On	13/12/2013			Foreign Exchange Future	8.14	Put	70.90030	0.07090		61.63490	0.06163	70.900	10.64	0.00	0	0.00
NZ\$ / R	On	13/12/2013			Foreign Exchange Future	8.15	Call	279.39030	0.27939		301.26080	0.30126	279.390	10.64	0.00	0	0.00
NZ\$ / R	On	13/12/2013			Foreign Exchange Future	8.15	Put	73.89030	0.07389		64.36080	0.06436	73.890	10.64	0.00	0	0.00
NZ\$ / R	On	13/12/2013			Foreign Exchange Future	8.16	Call	272.47060	0.27247		294.07400	0.29407	272.471	10.63	0.00	0	0.00
NZ\$ / R	On	13/12/2013			Foreign Exchange Future	8.16	Put	76.97060	0.07697		67.17400	0.06717	76.971	10.63	0.00	0	0.00
NZ\$ / R	On	17/03/2014			Foreign Exchange Future			8.42190	8.42190		8.45280	8.45280	12.34	0.00	0	0	0.00
NZ\$ / R	On	17/03/2014			Foreign Exchange Future	8.14	Call	437.64930	0.43765		457.52050	0.45752	437.649	12.30	0.00	0	0.00
NZ\$ / R	On	17/03/2014			Foreign Exchange Future	8.14	Put	155.74930	0.15575		144.72050	0.14472	155.749	12.30	0.00	0	0.00
NZ\$ / R	On	17/03/2014			Foreign Exchange Future	8.15	Call	431.26860	0.43127		451.02170	0.45102	431.269	12.30	0.00	0	0.00
NZ\$ / R	On	17/03/2014			Foreign Exchange Future	8.15	Put	159.36860	0.15937		148.22170	0.14822	159.369	12.30	0.00	0	0.00
NZ\$ / R	On	17/03/2014			Foreign Exchange Future	8.16	Call	424.94580	0.42495		444.57680	0.44458	424.946	12.30	0.00	0	0.00
NZ\$ / R	On	17/03/2014			Foreign Exchange Future	8.16	Put	163.04580	0.16305		151.77680	0.15178	163.046	12.30	0.00	0	0.00
R / ¥EN	On	13/12/2013			Foreign Exchange Future			9.68450	9.68450	0.10322	9.73340	9.73340	17.97	0.00	0	0	0.00
R / ¥EN	On	13/12/2013			Foreign Exchange Future	9.69	Call	3,062.57230	0.30626	0.10322	3,372.60930	0.33726	3,062.572	18.01	0.00	0	0.00
R / ¥EN	On	13/12/2013			Foreign Exchange Future	9.69	Put	3,117.57230	0.31176	0.10322	2,938.60930	0.29386	3,117.572	18.01	0.00	0	0.00
R / ¥EN	On	13/12/2013			Foreign Exchange Future	9.70	Call	3,008.35810	0.30084	0.10322	3,316.03170	0.33160	3,008.358	17.97	0.00	0	0.00
R / ¥EN	On	13/12/2013			Foreign Exchange Future	9.70	Put	3,163.35810	0.31634	0.10322	2,982.03170	0.29820	3,163.358	17.97	0.00	0	0.00
R / ¥EN	On	13/12/2013			Foreign Exchange Future	9.71	Call	2,958.65200	0.29587	0.10322	3,259.94750	0.32599	2,958.652	17.96	0.00	0	0.00
R / ¥EN	On	13/12/2013			Foreign Exchange Future	9.71	Put	3,213.65200	0.32137	0.10322	3,025.94750	0.30259	3,213.652	17.96	0.00	0	0.00
R023	On	07/11/2013			Bond Future			7.73200	101.66300		7.69947	101.87644	0.00	0	0	12,954.00	
R023	On	07/11/2013			Bond Future	6.49	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0	0	0.00
R023	On	07/11/2013			Bond Future	6.49	Put	8,579.13000	8.57913		8,365.69000	8.36569	8,579.130	0.00	0	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	0.00
R023	On	07/11/2013			Bond Future	6.50	Put	8,506.40000	8.50640		8,292.96000	8.29296	8,506.400	0.00	0	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	0.00
R023	On	07/11/2013			Bond Future	6.51	Put	8,433.72000	8.43372		8,220.28000	8.22028	8,433.720	0.00	0	0	0.00
R023	On	06/02/2014			Bond Future			7.82891	102.99990		7.79510	103.21581	0.00	0	0	0.00	
R023	On	06/02/2014			Bond Future	7.84	Call	70.69000	0.07069		286.60000	0.28660	70.690	0.00	0	0	0.00
R023	On	06/02/2014			Bond Future	7.84	Put	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0	0	0.00
R023	On	06/02/2014			Bond Future	7.85	Call	134.37000	0.13437		350.28000	0.35028	134.370	0.00	0	0	0.00
R023	On	06/02/2014			Bond Future	7.85	Put	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0	0	0.00
R023	On	06/02/2014			Bond Future	7.86	Call	198.01000	0.19801		413.92000	0.41392	198.010	0.00	0	0	0.00
R023	On	06/02/2014			Bond Future	7.86	Put	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0	0	0.00
R157	On	07/11/2013			Bond Future			6.18970	114.67031		6.17820	114.69168	2.61	0.00	0	0	29,465.00
R157	On	07/11/2013			Bond Future	5.59	Call	50.65000	0.05065		68.72000	0.06872	50.650	2.56	0.00	0	0.00
R157	On	07/11/2013			Bond Future	5.59	Put	1,172.16000	1.17216		1,168.86000	1.16886	1,172.160	2.56	0.00	0	0.00
R157	On	07/11/2013			Bond Future	5.60	Call	52.86000	0.05286		71.38000	0.07138	52.860	2.56	0.00	0	0.00
R157	On	07/11/2013			Bond Future	5.60	Put	1,155.55000	1.15555		1,152.70000	1.15270	1,155.550	2.56	0.00	0	0.00
R157	On	07/11/2013			Bond Future	5.61	Call	55.16000	0.05516		74.12000	0.07412	55.160	2.56	0.00	0	0.00
R157	On	07/11/2013			Bond Future	5.61	Put	1,139.03000	1.13903		1,136.62000	1.13662	1,139.030	2.56	0.00	0	0.00
R157	On	06/02/2014			Bond Future			6.35393	116.17827		6.34057	116.19961	2.39	0.00	0	0	300.00
R157	On	06/02/2014			Bond Future	5.64	Call	225.56000	0.22556		279.09000	0.27909	225.560	2.34	0.00	0	0.00
R157	On	06/02/2014			Bond Future	5.64	Put	1,374.04000	1.37404		1,406.23000	1.40623	1,374.040	2.34	0.00	0	0.00
R157	On	06/02/2014			Bond Future	5.65	Call	229.62000	0.22962		283.53000	0.28353	229.620	2.34	0.00	0	0.00
R157	On	06/02/2014			Bond Future	5.65	Put	1,361.90000	1.36190		1,394.47000	1.39447	1,361.900	2.34	0.00	0	0.00
R157	On	06/02/2014			Bond Future	5.66	Call	233.74000	0.23374		288.03000	0.28803	233.740	2.34	0.00	0	0.00
R157	On	06/02/2014			Bond Future	5.66	Put	1,349.83000	1.34983		1,382.78000	1.38278	1,349.830	2.34	0.00	0	0.00
R157	On	08/05/2014			Bond Future			6.52997	110.94483		6.51362	110.96681	2.23	0.00	0	0	0.00
R157	On	08/05/2014			Bond Future	5.19	Call	167.04000	0.16704		212.78000	0.21278	167.040	2.18	0.00	0	0.00
R157	On	08/05/2014			Bond Future	5.19	Put	1,989.77000	1.98977		2,013.53000	2.01353	1,989.770	2.18	0.00	0	0.00
R157	On	08/05/2014			Bond Future	5.20	Call	169.32000	0.16932		215.36000	0.21536	169.320	2.18	0.00	0	0.00
R157	On	08/05/2014			Bond Future	5.20	Put	1,978.29000	1.97829		2,002.35000	2.00235	1,978.290	2.18	0.00	0	0.00
R157	On	08/05/2014			Bond Future	5.21	Call	171.62000	0.17162		217.97000	0.21797	171.620	2.18	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
R157	On 08/05/2014	Bond Future	5.21	Put	1,966.83000		1.96683		1,991.20000	1.99120	1,966.830	2.18	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.73835		112.49375		6.71761	112.51641		1.97	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	814.35000		0.81435		913.99000	0.91399	814.350	1.97	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	812.54000		0.81254		889.52000	0.88952	812.540	1.97	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	819.79000		0.81979		919.47000	0.91947	819.790	1.97	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	807.06000		0.80706		884.08000	0.88408	807.060	1.97	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	825.66000		0.82566		925.37000	0.92537	825.660	1.97	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	802.01000		0.80201		879.06000	0.87906	802.010	1.97	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			8.09612		123.31286		8.02805	123.93035		13.96	0.00	0	57,141.00
R186	On 07/11/2013	Bond Future	6.50	Call	4.25000		0.00425		10.99000	0.01099	4.250	13.65	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	15,736.88000		15.73688		15,126.13000	15.12613	15,736.880	13.65	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	17.42000		0.01742		37.70000	0.03770	17.420	13.65	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	13,103.64000		13.10364		12,506.43000	12.50643	13,103.640	13.65	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	1,755.60000		1.75560		2,177.94000	2.17794	1,755.600	13.96	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	2,628.84000		2.62884		2,433.69000	2.43369	2,628.840	13.96	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	2,367.09000		2.36709		2,844.24000	2.84424	2,367.090	14.03	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	1,971.40000		1.97140		1,831.06000	1.83106	1,971.400	14.03	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	1,929.33000		1.92933		1,792.58000	1.79258	1,929.330	14.03	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	2,414.94000		2.41494		2,895.68000	2.89568	2,414.940	14.03	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	2,463.33000		2.46333		2,947.62000	2.94762	2,463.330	14.04	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	1,887.90000		1.88790		1,754.70000	1.75470	1,887.900	14.04	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	2,922.39000		2.92239		3,436.40000	3.43640	2,922.390	14.08	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	1,542.82000		1.54282		1,439.34000	1.43934	1,542.820	14.08	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.50	Put	828.76000		0.82876		787.36000	0.78736	828.760	14.20	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.50	Call	4,402.25000		4.40225		4,978.34000	4.97834	4,402.250	14.20	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	6,116.69000		6.11669		6,724.55000	6.72455	6,116.690	14.32	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	406.40000		0.40640		396.77000	0.39677	406.400	14.32	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	7,974.07000		7.97407		8,594.08000	8.59408	7,974.070	14.45	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	182.41000		0.18241		184.93000	0.18493	182.410	14.45	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.18881		119.64501		8.11833	120.27028		14.24	239,290.02	2	120.00
R186	On 06/02/2014	Bond Future	7.74	Call	2,325.08000		2.32508		2,711.21000	2.71121	2,325.080	14.10	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	6,386.84000		6.38684		6,147.70000	6.14770	6,386.840	14.10	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	2,356.48000		2.35648		2,745.15000	2.74515	2,356.480	14.10	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	6,325.64000		6.32564		6,089.04000	6.08904	6,325.640	14.10	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	2,388.16000		2.38816		2,779.37000	2.77937	2,388.160	14.10	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	6,264.81000		6.26481		6,030.75000	6.03075	6,264.810	14.10	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.28118		121.26771		8.20807	121.90194		13.92	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	12,507.44000		12.50744		12,157.16000	12.15716	12,507.440	13.66	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,551.64000		1.55164		1,835.59000	1.83559	1,551.640	13.66	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,570.46000		1.57046		1,856.43000	1.85643	1,570.460	13.66	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	12,428.52000		12.42852		12,080.26000	12.08026	12,428.520	13.66	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	12,349.88000		12.34988		12,003.63000	12.00363	12,349.880	13.66	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,589.45000		1.58945		1,877.43000	1.87743	1,589.450	13.66	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.50	Call	2,487.78000		2.48778		2,859.89000	2.85989	2,487.780	13.72	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	7.50	Put	9,518.76000		9.51876		9,256.64000	9.25664	9,518.760	13.72	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Call	6,194.57000		6.19457		6,743.58000	6.74358	6,194.570	14.04	0.00	0	0.00
R186	On 08/05/2014	Bond Future	8.50	Put	4,324.54000		4.32454		4,239.32000	4.23932	4,324.540	14.04	0.00	0	1,933.00
R186	On 07/08/2014	Bond Future			8.37131		117.66881		8.29549	118.31215		13.82	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	5,652.09000		5.65209		6,175.86000	6.17586	5,652.090	13.84	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	6,342.21000		6.34221		6,222.64000	6.22264	6,342.210	13.84	0.00	0	0.00

















Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>													
AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.06016			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		6.82000	108.33135		6.82000	108.27214			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.19553			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.19500	105.03306		8.19500	104.96318			0.00	0	40,000,000.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.75069			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.86648			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.06000	100.03555		9.06000	99.96331			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.17000	101.49797		7.17000	101.43873			0.00	0	5,449,000.00
AB07	On 07/03/2014	Spot Bond		6.40500	101.70508		6.40500	101.65295			0.00	0	10,100,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.19020			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.50500	109.74476		8.50500	109.67028			0.00	0	5,000,000.00
ABCP12	On 20/09/2014	Spot Bond		0.80000	133.90384		0.80000	133.75676			0.00	0	230,000.00
ABCP13	On 07/12/2023	Spot Bond		2.28000	130.90232		2.28000	262.57759			0.00	0	280,000.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.73644			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.60915			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.86780			0.00	0	480,000.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.30626			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.32010			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.32920			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond		7.43000	106.14757		7.43000	106.08342			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.23071			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		7.00500	102.52567		7.00500	102.46718			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.90897			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.05255			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.86009			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABL14		On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.90713			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.89841			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.17328			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.23631			0.00	0	0.00
ABL18		On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.19443			0.00	0	0.00
ABL19		On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.22199			0.00	0	0.00
ABLC09		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.72874			0.00	0	0.00
ABLC10		On 19/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.73940			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	5.25000	132.53378		5.25000	132.34102			0.00	0	0.00
ABLI03		On 15/03/2015	Spot Bond	2.95000	123.79091		2.95000	123.63311			0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond	2.75000	115.20392		2.75000	115.05924			0.00	0	0.00
ABLI05		On 18/02/2018	Spot Bond	4.40000	99.01943		4.40000	98.88211			0.00	0	0.00
ABLI06		On 19/07/2020	Spot Bond	5.84000	105.24437		5.84000	100.96319			0.00	0	0.00
ABLS2A		On 13/07/2016	Spot Bond	10.80500	114.54593		10.80500	114.44771			0.00	0	0.00
ABLS2B		On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.69834			0.00	0	0.00
ABLS3		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.09678			0.00	0	0.00
ABLS4		On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.10346			0.00	0	0.00
ABLS5		On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.10883			0.00	0	0.00
ABLS11		On 29/06/2019	Spot Bond	4.05000	110.37261		4.05000	110.22243			46,575,000,000.00	11,500,000	5,750,000.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	39.28942		100.00000	39.00145			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.02000	163.97012		2.02000	163.77386			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	153.73494		2.76000	153.54173			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	2.05000	166.02778		2.05000	165.82864			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond	2.28000	161.34568		2.28000	161.14918			0.00	0	0.00
ABN33		On 29/01/2018	Spot Bond	7.80125	72.32950		7.80125	72.27478			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN34	On 29/01/2018	Spot Bond	7.80125	72.32950		7.80125	72.27478			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	89.34000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.20800			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	90.47000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	89.29000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	89.83000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	85.95000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	85.53000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.58025			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.83320			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	85.07000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.54500	105.08035		6.54500	105.02489			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.74000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	86.75000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	88.33000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	87.19000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.11782			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.96000	112.48340		6.96000	112.41964			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.53145			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	82.88000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	84.80000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.73000	93.30292		2.73000	99.26094			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.74000	98.38551		2.74000	143.79538			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.88000	109.82051		2.88000	186.52359			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN66		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	83.90000			0.00	0	0.00
ABN67		On 28/02/2023	Spot Bond	9.27000	91.16198		9.27000	91.30953			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	91.57000			0.00	0	0.00
ABN71		On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.30000			0.00	0	0.00
ABN72		On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	104.49972			0.00	0	0.00
ABN73		On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	89.09000			0.00	0	0.00
ABN74		On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	91.52000			0.00	0	0.00
ABN75		On 07/06/2016	Spot Bond	0.00000	100.00000		0.00000	98.03000			0.00	0	0.00
ABN76		On 21/12/2026	Spot Bond	9.45000	109.89061		9.45000	110.81353			0.00	0	0.00
ABN78		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.00000			0.00	0	0.00
ABN79		On 21/12/2026	Spot Bond	9.39500	111.18480		9.39500	111.24795			0.00	0	0.00
ABN80		On 31/03/2021	Spot Bond	8.58500	90.15000		8.58500	90.08757			0.00	0	0.00
ABN81		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.40000			0.00	0	0.00
ABN82		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.56000			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	9.49000	109.31877		9.49000	110.49915			0.00	0	0.00
ABN88		On 06/09/2016	Spot Bond	0.00000	100.00000		0.00000	92.69000			0.00	0	0.00
ABS10		On 17/03/2018	Spot Bond	8.10500	107.05198		8.10500	106.98151			0.00	0	536,000.00
ABS5		On 01/05/2015	Spot Bond	6.77000	105.81827		6.77000	105.76085			0.00	0	5,730,000.00
ABS6		On 01/06/2020	Spot Bond	8.61000	100.80604		8.61000	100.73641			0.00	0	677,000.00
ABS7		On 11/09/2026	Spot Bond	9.65000	94.41570		9.65000	94.34198			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABS9	On 17/03/2016	Spot Bond		7.42000	104.79710		7.42000	104.73384			0.00	0	34,000,000.00
ABS11	On 11/06/2014	Spot Bond		1.50000	128.39994		1.50000	128.25166			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond		2.09000	132.91732		2.09000	266.62361			0.00	0	140,000.00
ABS13	On 31/01/2017	Spot Bond		0.74000	122.90453		0.74000	125.50850			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond		1.99000	123.00842		1.99000	125.32951			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	29.85108		100.00000	29.63466			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.12000	104.85270		11.12000	104.75870			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.12430			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	2.34765		100.00000	2.33045			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.15476			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.58630			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	13.99310		100.00000	13.89054			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.09383			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	59.09116		11.00000	59.04050			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	8.95558		100.00000	8.88995			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.83499			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.07591			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
ACL076	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.29413			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.32537			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.28018			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.28961			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.29375			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.37838			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.37838			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.38698			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.27266			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.38698			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.36978			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	84.94170			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.26731			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.26332			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.15223			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.26332			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.28400			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.29320			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.29695			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.28942			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.24441			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.27267			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.06500	104.86220		9.06500	104.78476			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.25015			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.28000	102.15646		7.28000	102.09675			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.21216			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.41940			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.16170			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	101.27137			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	78.29610			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	152.01512			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	152.02023			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.28013			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.83128			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.83128			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.27137			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.71834			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.27068			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.26842			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.40223			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.62355			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.40225			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.94572			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.10201			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.36304			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.89055			0.00	11,036,000	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.15674			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.28128			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.23574			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.23157			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.27543			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.95968			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.24523			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.23878			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.25129			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.27467			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.26144			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.24636			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.25053			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.46963		10.23000	100.38659			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.25452			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.24826			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.34830			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	104.09156			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.23313			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.13500	105.79762		9.13500	105.72018			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.27347			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.74944		1.75000	108.74365			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.25015			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.25073			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26595			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.27526			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.25664			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.27340			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.26409			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.28455			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.61518			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.27712			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.77051			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.27340			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.26680			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.28269			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.28758			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.24810			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.25379			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.28880			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.28381			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.30496			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.26782			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.30199			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.30312			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.30496			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	89.63779			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.29012			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.29012			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	112.51904			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	113.32791			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.24918			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.24656			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.15295			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.75794			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.25365			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.25477			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.26595			0.00	0	0.00



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	100.24955			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.05384			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.21230			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.32032			0.00	0	0.00
ADCP03		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.35329			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.20638		100.00000	6.16138			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.77385			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.86265			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.92176			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.42756			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.58735			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.80033			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.38378			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.74000	100.43252		7.74000	100.36754			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.83209			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	102.16095			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.10500	102.56879		8.10500	102.50128			83,043,830,000.00	10,246,000	5,523,000.00
AIR02		On 30/04/2023	Spot Bond	9.09000	121.40731		9.09000	121.31888			95,626,800,000.00	10,520,000	5,760,000.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	56.11977		100.00000	46.47071			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	7.04000	109.20172		7.04000	109.13912			205,708,800,000.00	29,220,000	25,210,000.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	46.96337		100.00000	46.62288			0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	16.66852		100.00000	16.55809			0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	2.99000	151.24888		2.99000	151.05598			0.00	0	20,000.00
AIRL02		On 18/02/2014	Spot Bond	4.75000	100.98891		4.75000	127.47816			0.00	0	380,000.00
ANG02		On 11/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.36030			0.00	0	0.00

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	100.38086			0.00	0	0.00
ANG06		On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.39723			0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.37795			0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.07895			0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	8.60500	104.91971		8.60500	104.84688			0.00	0	0.00
BAW12		On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.39608			0.00	0	0.00
BAW13		On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.30361			0.00	0	250,000.00
BAW14U		On 01/01/2014	Spot Bond	100.00000	82.24741		100.00000	81.70393			0.00	0	0.00
BAW15		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.12089			0.00	0	0.00
BAW2		On 02/10/2015	Spot Bond	7.13000	108.42933		7.13000	108.36675			2,424,200,000.00	340,000	30,801,000.00
BAW3		On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.03990			0.00	0	0.00
BAW6		On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.03597			0.00	0	1,300,000.00
BAW7		On 02/10/2014	Spot Bond	6.98500	101.75358		6.98500	101.69602			0.00	0	0.00
BAW8		On 02/10/2017	Spot Bond	8.55500	104.72990		8.55500	104.65763			0.00	0	0.00
BAW9		On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.10019			0.00	0	0.00
BAYA01		On 31/03/2016	Spot Bond	10.89251	103.47973		10.89251	102.26136			0.00	0	0.00
BAYA04		On 30/09/2015	Spot Bond	10.84757	101.20166		10.84757	100.78601			0.00	0	0.00
BAYA05		On 30/09/2015	Spot Bond	10.90371	101.06635		10.90371	100.69868			0.00	0	0.00
BAYA06		On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.10529			0.00	0	0.00
BAYA07		On 31/12/2015	Spot Bond	10.93455	101.04567		10.93455	100.61264			0.00	0	0.00
BAYA08		On 31/12/2017	Spot Bond	11.80107	100.15169		11.80107	100.05635			0.00	0	0.00
BAYA09		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.10799			0.00	0	0.00
BAYA10		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.10799			0.00	0	0.00
BAYA11		On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.10806			0.00	0	0.00
BAYA12		On 31/03/2016	Spot Bond	11.14251	99.93834		11.14251	99.94396			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA13	On 31/03/2016	Spot Bond	11.04862		102.22208		11.04862	100.69562			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.84757		101.20166		10.84757	100.78601			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.01453		101.41819		11.01453	100.83982			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.20679		94.94808		10.20679	100.37277			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.10209			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.10068			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.10068			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.09492			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.99794			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.53447		100.12283		10.53447	100.06892			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.33000		99.48617		11.33000	99.39560			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.05391			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500		68.61232		10.22500	96.83573			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	91.53344			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.09198			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		76.44090		12.22500	100.09977			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.09911			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.00500		63.82911		11.00500	99.62622			22,010,000,000.00	2,000,000	2,000,000.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.09596			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.09859			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.09859			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.04385			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.09471			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.07116			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.09969			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA40	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.06300			0.00	0	5,000,000.00
BAYA41	On 30/09/2018	Spot Bond	100.00000	10.94295		100.00000	10.79922			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.09969			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.89251	103.42465		13.89251	102.25391			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.15736	100.79740		15.15736	100.67570			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.04731	100.73440		14.04731	100.45824			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.13240			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.13240			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.13240			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.13756			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	10.63671		100.00000	10.57628			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.01004		100.00000	18.87221			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.30127		100.00000	17.17583			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.67979		100.00000	10.60237			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.67979		100.00000	10.60237			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.91238		100.00000	12.81876			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.18836		100.00000	11.10724			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	73.75392		100.00000	73.33493			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.23409			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.10855			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.11122			0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond	100.00000	95.54974		100.00000	94.80519			0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000	90.34653		100.00000	89.68059			0.00	0	0.00
BCP75U	On 06/12/2013	Spot Bond	100.00000	85.88235		100.00000	85.28037			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.99000	105.38224		1.99000	169.87470			0.00	0	0.00

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		8.01000	97.10572		8.01000	143.09359			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.01000	98.41564		8.01000	143.38711			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.39500	101.52714		8.39500	101.45873			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.28099			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.88867			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.10233			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.48864			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.25730			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond		100.00000	59.22051		100.00000	58.79116			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		7.69500	98.05001		7.69500	97.98868			0.00	0	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.34216			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.34475			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.37506			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.47610			0.00	0	10,000,000.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.57711			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.85961			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	10.37893		100.00000	10.30369			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.14331			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.20627			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.23325			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.24224			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.35012			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.49388			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	6.49909		100.00000	6.45197			0.00	0	0.00

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		6.49909	100.00000	6.45197				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.30970				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.33651				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.34382				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.15500		102.42648	8.15500	102.35865				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.36572				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.40452				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		5.80228	100.00000	5.75975				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		5.80228	100.00000	5.75975				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.23000		104.86062	6.23000	104.80819				0.00	0	600,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.25228				0.00	0	250,000.00
BIDC32	On 21/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.75358				0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	98.17142				0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	0.00000		100.00000	0.00000	97.69065				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.68726				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.81261				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.68131				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.72049				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.79162				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.08684				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	101.57312				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.27277				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		13.15335	100.00000	13.05798				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.80500		111.86246	6.80500	111.80145				0.00	0	590,000.00
CBL08	On 02/11/2016	Spot Bond	9.20500		118.87400	9.20500	118.78682				0.00	0	364,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CBL09		On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.88142			0.00	0	0.00
CBL10		On 06/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.93013			0.00	0	0.00
CBL11		On 06/05/2016	Spot Bond	8.90500	108.03952		8.90500	107.96281			0.00	0	7,182,000.00
CBL12		On 06/09/2018	Spot Bond	10.91500	102.45771		10.91500	102.36752			0.00	0	0.00
CBL13		On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.68691			0.00	0	0.00
CBL14		On 01/02/2019	Spot Bond	11.16500	103.57990		11.16500	103.48821			0.00	0	0.00
CBL15		On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.13888			0.00	0	275,000.00
CBL16		On 18/05/2017	Spot Bond	9.09500	104.66684		9.09500	104.59097			0.00	0	597,000.00
CBL17		On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.10422			0.00	6,000,000	3,000,000.00
CBL18		On 23/08/2019	Spot Bond	11.60500	99.04738		11.60500	98.95634			0.00	0	0.00
CBL19		On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.19611			0.00	0	0.00
CBL20		On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.47150			0.00	0	0.00
CBL21		On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.07375			0.00	0	0.00
CBL22		On 06/05/2020	Spot Bond	9.91000	96.84292		9.91000	96.76660			0.00	0	0.00
CCT01		On 23/06/2023	Spot Bond	9.84000	120.43106		9.84000	120.33627			0.00	0	0.00
CCT02		On 12/06/2024	Spot Bond	9.69000	116.31615		9.69000	116.22598			0.00	0	0.00
CCT03		On 15/03/2025	Spot Bond	9.09000	115.20018		9.09000	115.11534			0.00	0	32,100,000.00
CGR10		On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.71116			0.00	0	0.00
CGR11		On 28/03/2016	Spot Bond	11.45500	101.54334		11.45500	101.44965			0.00	0	0.00
CGR12		On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.15264			0.00	0	0.00
CGR13		On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.18220			0.00	0	0.00
CGR7		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	102.66644			0.00	0	0.00
CGR8		On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	103.06921			0.00	0	0.00
CIG01		On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.64179			0.00	0	0.00
CIG02		On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.75499			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN126		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.54263			0.00	0	0.00
CLN130		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.52564			0.00	0	0.00
CLN134		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.61541			0.00	0	0.00
CLN154		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.34844			0.00	0	0.00
CLN156		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.48503			0.00	0	0.00
CLN157		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.48503			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.07762			0.00	0	0.00
CLN167		On 30/04/2014	Spot Bond	100.00000	67.47393	100.00000	100.00000	66.98474			0.00	0	0.00
CLN168		On 30/04/2014	Spot Bond	100.00000	67.47393	100.00000	100.00000	66.98474			0.00	0	0.00
CLN169		On 30/04/2014	Spot Bond	100.00000	67.47393	100.00000	100.00000	66.98474			0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.28021			0.00	0	0.00
CLN172		On 30/04/2014	Spot Bond	100.00000	67.47393	100.00000	100.00000	66.98474			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.72112			0.00	0	0.00
CLN183		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.44818			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	102.66130	10.11000	10.11000	102.57878			0.00	0	0.00
CLN185		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.44818			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.94772			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	105.36923			0.00	0	0.00
CLN191		On 23/08/2016	Spot Bond	2.76000	100.33575	2.76000	2.76000	112.44767			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	109.52494	3.14000	3.14000	112.32844			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	100.82973	8.25000	8.25000	100.76219			0.00	0	0.00
CLN195		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN196		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.44818			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.44818			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	117.40876		3.10000	111.93689			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	117.35503		2.40000	111.89205			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.40573			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.38244			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.83456			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.83214			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.02000	101.09269		8.02000	105.27566			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.87985			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.88175			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.41496			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.42560			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		8.07000	105.53093		8.07000	105.46252			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		8.07000	105.53093		8.07000	105.46252			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	105.23118			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	106.67074			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		8.12000	104.36521		8.12000	104.29715			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.28776			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.32015			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.39698			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.39698			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	61.75479		100.17539	61.30145			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.48451			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.92815			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.29223			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.70794			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.75760			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	101.09858		9.35000	101.02329			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	101.09858		9.35000	101.02329			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.70788			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.70999			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	94.75665			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.20051			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.31504			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.17632			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.13998			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.13998			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.13998			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.13998			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.13998			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.14388			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.15019			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.15019			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.15019			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.15019			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.15019			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.15127			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.93500	103.32846		8.93500	103.25364			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.33926			0.00	0	5,000,000.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.79716			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.29708			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.29708			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.24750			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.33114			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.10766			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.38750			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.26222			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.26037			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.26705			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.78853			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.86676			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.86657			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.26629			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	103.53924			0.00	0	15,000,000.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.47858			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.19614			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.12197			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.25290			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.29569			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.29569			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.29569			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.29569			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.01534			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.67445			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.17495			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.17495			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.17280			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.08506			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.17280			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.91388			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.30924			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.08545			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.08545			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.08443			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	114.88382			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.04914			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	114.60756			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	114.48742			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	114.62670			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	112.72345			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	113.30959			0.00	0	0.00
CLN312		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	115.41992			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.08678			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.55000	96.67921		10.55000	97.86413			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.07000	94.53403		11.07000	94.57668			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.08020			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.30942			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.05932			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.40537			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.40601			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN321	On 30/04/2018	Spot Bond	8.80500	101.90654	8.80500	103.74455				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.26782				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.42102				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	110.36523				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.28158				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.28715				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.30867				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.29012				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.41550				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.41550				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.41550				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.32550				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.18417				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.26216				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.08020				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.78202				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.90968				0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.63634				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.33891				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.36298				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.08073				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.42029				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	36.74702	7.01000	37.34723				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	144.92547				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN81	On 18/04/2028	Spot Bond		8.39500	101.52714		8.39500	129.49376			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.01000	32.57564		8.01000	143.09359			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.01000	32.97000		8.01000	143.38711			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	85.71736			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	85.59524			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.88343			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.88343			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.29150			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.27040			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.27460			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.27340			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.40537			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.24582			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.57000	109.20325		8.57000	105.69373			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.55500	104.71004		8.55500	104.63816			0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond		9.82000	118.77084		9.82000	118.67754			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		8.02000	108.99379		8.02000	108.92356			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.41000	107.63609		9.41000	107.55410			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		9.86000	95.54304		9.86000	95.46728			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.74000	96.18563		10.74000	96.10274			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.74000	93.83078		10.74000	93.75035			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.66498			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.69831			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.59124			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.14702			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CPL017	On 21/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.07400			0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.12741			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.27000		91.36180		12.27000	94.06670			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.51379		100.00000	11.40511			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.09767			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.83000		98.07080		7.83000	96.82579			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.97288			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	101.18699			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	102.52145			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.02529			0.00	4,000,000	2,000,000.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.02659			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.80000		124.48500		6.80000	124.41678			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.04000		108.43883		8.04000	108.36916			0.00	0	32,645,000.00
DV23	On 27/02/2023	Spot Bond	8.53000		110.46299		8.53000	110.38779			8,530,000,000.00	1,000,000	86,434,000.00
E170	On 01/08/2020	Spot Bond	7.69500		132.78335		7.69500	132.70164			0.00	0	18,138,900.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	104.92868			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.77740			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.84246			0.00	4,000,000	2,000,000.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.88542			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.48959			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		105.82166		0.10000	130.77379			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.20500		114.12787		2.17000	114.47228			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	2.22000		101.51165		2.22000	101.38861			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.26000		102.83591		2.26000	101.11681			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EMM01	On 28/07/2020	Spot Bond	9.31000	108.20861		9.31000	108.12837			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.16000	109.03008		9.16000	108.94919			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.79000	105.93406		9.79000	105.85156			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.38500	94.41732		10.38500	97.84237			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.82485			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.92919			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.62945			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.68647			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.33857			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	54.57058		100.00000	54.17061			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	89.10412		100.00000	88.46154			0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond	100.00000	93.04466		100.00000	92.35714			0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond	100.00000	88.16425		100.00000	87.52998			0.00	0	0.00
EQ198U	On 12/12/2013	Spot Bond	100.00000	87.00000		100.00000	86.39862			0.00	0	0.00
EQ199U	On 15/01/2014	Spot Bond	100.00000	82.85500		100.00000	82.32388			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	129.04954		3.00000	128.88502			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.98000	106.38646		10.98000	106.29379			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.98530			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.53187			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.90008			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.52500	83.70453		9.52500	96.75207			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.96253			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.88131			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.85916			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.98127			0.00	0	0.00



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	100.95201			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.81252			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.83761			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.79096			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.82817			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.78351			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.81453			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.46000		103.06622		6.46000	103.01223			0.00	0	2,000,000.00
ES18	On 20/04/2018	Spot Bond	7.33000		111.58745		7.33000	111.52163			448,596,000,000.00	61,200,000	169,108,538.00
ES23	On 25/01/2023	Spot Bond	8.15500		113.85202		8.15500	113.77786			20,713,700,000.00	2,540,000	233,561,000.00
ES26	On 02/04/2026	Spot Bond	8.61500		94.32334		8.61500	94.25779			398,185,300,000.00	46,220,000	59,831,000.00
ES33	On 15/09/2033	Spot Bond	9.45000		83.08528		9.39500	83.44642			392,647,500,000.00	41,550,000	979,597,000.00
ES42	On 25/04/2042	Spot Bond	9.65000		92.17483		9.65000	92.64280			0.00	0	85,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.72605			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.44560			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.14583			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.92736			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.60815			0.00	0	0.00
FIFC08	On 11/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.35049			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		12.01763		100.00000	11.93050			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.69494		100.00000	11.61016			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.89494			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.93492			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.01475			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.09439			0.00	0	0.00

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	6.92000		102.39931		6.92000	102.34159			0.00	0	8,400,000.00
FRB05	On 21/12/2018	Spot Bond	9.00500		100.42324		9.00500	100.35076			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.38450			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.38443			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.39621			0.00	0	580,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	101.71561			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.80500		108.16702		10.80500	108.07376			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	98.63629			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.09000		123.72351		2.09000	124.40384			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.12000		132.59667		2.12000	265.97976			0.00	0	770,000.00
FRBI25	On 31/01/2025	Spot Bond	2.44000		95.58340		2.44000	96.12085			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.72000		98.62127		2.72000	144.14019			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.77000		111.60030		2.77000	189.54815			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.23000		111.96598		7.23000	111.90010			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.06800		57.42948		8.06800	56.71854			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.49800		36.66610		9.49800	35.75828			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000		35.42828		9.73000	34.50074			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	103.30939			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.15528			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	106.22278			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	102.56926			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.12160			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.12160			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.78265			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.10160			0.00	0	0.00

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	100.32926			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.46902			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.28027			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.31119			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	104.96502			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.35228		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.35228		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.46175			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.30496			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37513			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.40634			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.28901			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	110.17228			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.44986			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.29940			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.28303		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.35525			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.42539			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.32052			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.34271			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.40378			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.37403			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.42173			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.44804			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.40268			0.00	0	0.00

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	100.38983			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.34824			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.34160			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.43123			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.42575			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.41075			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.43197			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.36483			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.28694		100.09221	12.19681			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.26855			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	110.18886			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.32748			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.37043			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.02681			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	107.40993			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.30356			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.30736			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.27758			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.28269			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.38065			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.37780			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.36131			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.27712			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	50.92276		13.22500	50.86818			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.25925			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.25962			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.40080			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.27303			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.68500	87.40294		3.68500	90.30544			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.28641			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.28641			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.90994			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.08020			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	98.47437			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.98427			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.26782			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.26074			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.33702			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.31126			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.81943			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.71845			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.49065			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.36225			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.58713			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.30463			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.30282			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.54163			0.00	0	5,013,312.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.65094			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.25579			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.35354			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.33000	119.43275		3.33000	113.54937			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.30882			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.31221			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.31000	109.41582		3.31000	113.71565			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	1.08000	98.98105		1.08000	118.97629			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.33000	106.45428		3.33000	113.54937			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.06000	104.59554		2.06000	120.35404			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.13000	103.55352		2.13000	123.75818			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.53979			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	98.79373			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.51837			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.52804			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.26510			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.30660			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	107.58567			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.36224			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.34797			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.29124			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.47967			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.29087			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	105.33869			0.00	0	0.00
FRC98		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	94.15679			0.00	0	0.00
FRC99		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	94.83213			0.00	0	0.00
FRD01U		On 22/12/2018	Spot Bond	100.00000	8.17788		100.00000	8.11794			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRD02U	On 01/06/2016	Spot Bond	100.00000		9.71510	100.00000	9.62339				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.20000		138.65399	4.20000	138.46315				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000	0.00000	102.89360				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.81537				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	103.95108				0.00	0	300,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	102.22125				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	103.74829				0.00	2,000,000	2,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	101.13620				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	100.04983				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.63000		127.28671	2.63000	255.31780				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.13000		132.49000	2.13000	265.76557				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.85000		125.07622	2.85000	250.87943				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.46000		102.67497	2.46000	121.04586				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.26214				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.99000		121.64255	1.99000	121.49735				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.53149				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.94597				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000	0.00000	101.14082				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.20199				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.94000		90.26899	2.94000	90.15434				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		13.41335	104.97509	13.31068				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		17.42558	101.07593	17.29664				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		9.72983	100.44759	9.65823				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.33144				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		15.88148	100.76967	15.76428				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	101.02304			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.60000	99.00557		2.60000	98.88242			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	100.31635			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.05362			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.40000	96.42515		2.40000	102.58528			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.17963			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.43000	96.13650		2.43000	102.27794			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.78360			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.33000	130.36408		2.33000	331.35251			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.15117			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.12247			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.05285			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.99846			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.72248			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.63410			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.87555			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.83500	103.14101		5.83500	103.09185			0.00	0	13,200,000.00
FRX15	On 14/03/2015	Spot Bond		6.18000	104.03000		6.18000	103.97754			0.00	0	3,220,000.00
FRX16	On 15/09/2016	Spot Bond		7.17000	102.64368		7.17000	102.58378			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.61500	103.47197		7.61500	103.40790			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.78500	115.22466		7.78500	115.15255			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.33500	106.66334		8.33500	106.59235			0.00	0	699,000.00
FRX20	On 01/10/2020	Spot Bond		8.46000	106.13360		8.46000	101.57800			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRX23	On 28/02/2023	Spot Bond		9.32000	91.08873		9.32000	91.01999			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.39000	112.75622		9.39000	112.67145			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.18500	95.66277		10.18500	95.58533			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.35500	82.04437		10.35500	81.97651			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.21184			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.22352			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.23302			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.23681			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.24622			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.26133			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.27266			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.32164			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	102.06279			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.89247			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.90500	101.61505		8.90500	101.54252			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	100.96921			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
GRA308	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	98.92523			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.65044			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.89800			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.82514			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.60657			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.52064			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.39432			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.81779			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.21188			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.24085			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.29683			0.00	0	300,000.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.36631			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.46276			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.45891			0.00	0	70,000.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.79965			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.47068			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.51427			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.83273			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.41820			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.10849			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.21375			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.39344			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.38167			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.13778			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.05534			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.92342			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	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
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.44103			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.60765	103.52125		7.60765	100.55303			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.51465			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.96078	103.58773		7.96078	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.60929			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.41156	103.67794		8.41156	108.65492			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.72493			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.51466			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.68110			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.74741			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		7.83500	111.74522		7.83500	111.67522			0.00	0	32,962,000.00
HWAY23	On 07/12/2023	Spot Bond		1.90000	134.97005		1.90000	270.74543			0.00	0	0.00
HWAY24	On 07/12/2024	Spot Bond		1.88000	138.13955		1.88000	271.18378			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.34000	100.86521		9.34000	100.79018			0.00	0	13,260,000.00
HWAY35	On 31/07/2035	Spot Bond		9.33500	100.89859		9.33500	100.82356			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	31.11802		100.00000	30.70484			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	9.05728		100.00000	8.93702			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.79000	109.19376		1.79000	109.06519			589,226,380,710.00	329,176,749	1,020,145,000.00
I2038	On 31/01/2038	Spot Bond		2.34000	105.19046		2.34000	105.06194			987,484,787,640.00	422,002,046	500,696,548.00
I2046	On 31/03/2046	Spot Bond		2.44000	101.78952		2.44000	101.66410			3,172,000,000.00	1,300,000	406,300,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
I2050		On 31/12/2050	Spot Bond	2.40000	109.74502		2.40000	109.61039			43,469,200,800.00	18,112,167	99,623,108.00
IBC01		On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	91.35000			0.00	0	0.00
IBL11		On 12/03/2015	Spot Bond	7.12000	105.02568		7.12000	104.96481			0.00	0	0.00
IBL13		On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.59830			0.00	0	0.00
IBL14		On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.51867			0.00	0	0.00
IBL18		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.40728			0.00	0	0.00
IBL19		On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.65402			0.00	0	0.00
IBL20		On 15/03/2014	Spot Bond	6.80500	101.37002		6.80500	101.31498			0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	7.62000	104.70432		7.62000	104.63944			0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	8.25500	106.93726		8.25500	106.86560			0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	6.73500	104.79853		6.73500	104.74164			0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.27399			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.78751			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	4.05000	110.39879		4.05000	110.24876			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	7.44000	103.21482		7.44000	103.15337			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.01029			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.07565			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	0.90000	105.67575		0.90000	124.87003			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.06000	105.75477		2.06000	124.68073			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.03222			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.87737			0.00	0	300,000.00
IBL39		On 02/04/2018	Spot Bond	7.92500	103.23834		7.92500	103.17223			7,925,000,000.00	1,000,000	500,000.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.47118			0.00	0	250,000.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.11255			0.00	0	480,000.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.85565			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL45	On 21/12/2018	Spot Bond		8.43500	100.53819		8.43500	100.47013			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.92500	93.72144		8.92500	93.65475			0.00	0	391,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.53329			0.00	208,000	152,000.00
IBL49	On 02/04/2018	Spot Bond		8.00500	85.20425		8.00500	97.55151			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		8.97500	108.43487		8.97500	102.16348			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.08808			0.00	0	100,000.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.12357			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.38000	105.92285		7.38000	100.93965			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.21500	106.58981		8.21500	101.00255			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00246		100.00000	0.00244			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	102.33417		5.00000	102.29275			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	102.33417		5.00000	102.29275			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.91673		5.00000	100.87611			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	102.33417		5.00000	102.29275			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.25195		4.00000	100.21906			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.94262			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.88903			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.09177			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	107.40895		9.20000	107.32936			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.07861			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.07861			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.96260			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.71719		100.00000	7.66063			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.21181			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.96539			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.84963			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.12000	100.23978		9.12000	100.16572			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.61890			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.78123			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.36027			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.48385			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		4.30350	100.00000		4.26332			0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond	100.00000		97.33333	100.00000		96.56085			0.00	0	0.00
IN226U	On 12/12/2013	Spot Bond	100.00000		84.68677	100.00000		84.10138			0.00	0	0.00
INA342	On 15/10/2013	Spot Bond		5.25000	99.88506		5.25000	99.79903			0.00	0	0.00
INA343	On 22/10/2013	Spot Bond		5.25000	99.78471		5.25000	99.69885			0.00	0	0.00
INA347	On 19/11/2013	Spot Bond		5.35000	99.37367		5.35000	99.28690			0.00	0	0.00
INA348	On 26/11/2013	Spot Bond		5.35000	99.27246		5.35000	99.18586			0.00	0	0.00
INA349	On 03/12/2013	Spot Bond		5.45000	99.15609		5.45000	99.06808			0.00	0	0.00
INA350	On 10/12/2013	Spot Bond		5.45000	99.05343		5.45000	98.96561			0.00	0	0.00
INA402	On 07/01/2014	Spot Bond		5.45000	98.64492		5.45000	98.55782			0.00	0	0.00
INA403	On 14/01/2014	Spot Bond		5.50000	98.53015		5.50000	98.44245			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond		5.25000	99.98562		5.25000	99.89942			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond		5.25000	99.68456		5.25000	99.59888			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond		5.35000	99.57673		5.35000	99.48960			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond		5.35000	99.47510		5.35000	99.38815			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.97354			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.84270			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.08930			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.89251	102.53128		10.89251	101.63821			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING116	On 31/03/2016	Spot Bond		10.89251	100.42690		10.89251	100.26255			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.23144			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.63090			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.22677			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	100.07031		6.50000	100.01758			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.29569			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.06734			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.69781			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.69781			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.80517			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.91277			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.20048			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.56793			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.37173			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.31391			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.30174			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.40746			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.54007			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.70925			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.24635			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.44339			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.23123			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.88964			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.46755			0.00	0	0.00
ING224	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.47123			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING225	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.22961			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.22154			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.09110			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.09110			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.51844			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	89.69922		100.00000	89.06004			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.09492			0.00	0	0.00
IP263U	On 06/11/2013	Spot Bond		100.00000	92.40506		100.00000	91.70854			0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond		100.00000	89.68059		100.00000	89.02439			0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond		100.00000	87.95181		100.00000	87.32057			0.00	0	0.00
IP266U	On 08/01/2014	Spot Bond		100.00000	79.69432		100.00000	79.17570			0.00	0	25,000,000.00
IPB3	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.62723			0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond		100.00000	92.40506		100.00000	91.70854			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.45944			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.49261			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.51477			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.13000	106.26695		8.13000	106.19756			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond		6.45500	101.41715		6.45500	101.36497			0.00	0	120,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.53314			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.50500	104.46382		8.50500	104.39174			0.00	0	1,250,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.94859			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.89474			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.23631			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.30000	106.56387		8.30000	106.49286			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.47006			0.00	0	280,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	100.60401				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.15000		97.59947	3.15000	115.05584				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.90000		93.43705	3.90000	125.34475				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	100.03918				0.00	0	200,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000	0.00000	99.86018				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000	0.00000	101.76512				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000	0.00000	100.45935				0.00	0	180,000.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000	0.00000	100.14365				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.22611				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.79000		88.72289	3.79000	89.37787				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.79000		88.64893	3.79000	95.24997				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000	0.00000	100.50831				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000	0.00000	101.12912				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.70402				0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.36027				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.50500		113.70123	11.50500	113.59759				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.58398				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.90000		92.44544	3.90000	125.34475				0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.61066				0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	5.25000		97.44215	5.25000	97.44214				0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	5.25000		99.95687	5.25000	99.87072				0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	5.25000		99.85637	5.25000	99.77039				0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	5.25000		99.75608	5.25000	99.67027				0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	5.25000		99.65598	5.25000	99.57035				0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	5.35000		99.54767	5.35000	99.46060				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA346	On 14/11/2013	Spot Bond		5.35000	99.44610		5.35000	99.35920			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond		5.35000	99.34473		5.35000	99.25801			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond		5.35000	99.24357		5.35000	99.15703			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond		5.45000	99.12673		5.45000	99.03878			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond		5.45000	99.02414		5.45000	98.93637			0.00	0	0.00
IVA402	On 09/01/2014	Spot Bond		5.45000	98.61587		5.45000	98.52882			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	101.03666			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.23430			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.24406			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.16165			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.99997			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.31939			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.07923			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.03383			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.82486			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.07467			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.75187			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.84096			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.57822			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.82522			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.82388			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.82120			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.83327			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.43052			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.23426			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.27609			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.93457			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.93231			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	90.57072		100.00000	89.90148			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	94.35897		100.00000	93.63868			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	85.69730		100.00000	85.10492			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	57.49482		100.00000	56.95799			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	65.85022		100.00000	65.47614			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.26579			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	44.62705		100.00000	44.30351			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.51494			0.00	94,000,000	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	15.04244		100.00000	14.93338			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.59898			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	60.25585		100.00000	59.69323			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.66659			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.47816			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.39000	147.58976		8.39000	140.78148			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.40221			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.64265			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.04969			0.00	3,000,000	3,000,000.00
LGL02	On 13/08/2017	Spot Bond	8.60500	98.11913		8.60500	98.05177			0.00	0	3,201,000.00
LGL03	On 03/04/2018	Spot Bond	8.65500	68.36206		8.65500	96.30467			0.00	0	130,000.00
LGL04	On 14/08/2020	Spot Bond	9.07500	107.66788		9.07500	101.70216			0.00	0	272,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.57965			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.37000	102.09296		11.37000	102.00045			0.00	0	9,800,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.63598			0.00	0	12,000,000.00
MAQ025	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.89699			0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.90001			0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.79936			0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.44360			0.00	0	0.00
MAQ039	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.04309			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.53716			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.90812			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.95171			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.37630			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.50918			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.21228			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.42580			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.05967			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.47403			0.00	4,000,000	2,000,000.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.36759			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.39999			0.00	0	200,000.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	101.31642			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	96.25116		100.00000	95.51454			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	91.51076		100.00000	90.84441			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	65.76188		100.00000	65.28511			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	54.83886		100.00000	54.43693			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	42.80368		100.00000	42.49335			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	13.92464		100.00000	13.82258			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	33.99571		100.00000	33.74654			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBP27U	On 04/10/2013	Spot Bond	100.00000		66.66669	100.00000	66.66667				0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond	100.00000		92.17172	100.00000	91.47870				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.35500		102.74325	8.35500	107.17973				0.00	0	2,051,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.41280				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.35049				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.38162				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.94749				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.94708				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.94503				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	101.67620				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	101.76039				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.74000		102.28004	7.74000	102.21616				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.42500		106.17710	8.42500	106.10570				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.23500		106.93403	9.23500	106.85535				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.74500		106.83763	5.74500	106.78803				0.00	0	97,200,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.23489				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.24435				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.27500		104.75507	9.27500	104.81704				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.27000		102.69644	7.27000	102.63569				0.00	0	24,730,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.65151				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.66500		103.44546	8.66500	103.37356				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.62301				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.36500		103.34314	8.36500	103.27374				0.00	0	2,303,000.00
MTN01U	On 08/10/2013	Spot Bond	100.00000		99.72678	100.00000	98.91599				0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond	6.22500		105.28481	6.22500	105.23221				0.00	0	1,194,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MTN02U	On 13/01/2014	Spot Bond	100.00000		78.83369	100.00000	78.32618				0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	7.32000		105.48987	7.32000	105.42807				0.00	0	5,020,000.00
MTN03U	On 28/10/2013	Spot Bond	100.00000		94.55959	100.00000	93.83033				0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.31000		108.12568	8.31000	108.05394				0.00	0	862,000.00
MTN04U	On 27/01/2014	Spot Bond	100.00000		76.51992	100.00000	76.04167				0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond	5.50000		103.57226	5.50000	103.52561				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.57616	100.89771	6.52811				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.66314	100.61875	6.61457				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.82980				0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.85059				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.86455				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.87978				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.89362				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.90039				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.98379				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.08080				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.27562	100.00000	0.27362				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.27562	100.00000	0.27362				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.71000		100.35735	8.71000	100.28762				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.07000		105.78137	7.07000	100.91798				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000		100.00000	0.00000	101.52181				0.00	10,100,000	12,700,000.00
NBK11B	On 27/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.47113				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.88914				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.42290			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.08288			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.05366			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.16383			0.00	0	100,000.00
NBK2A	On 15/09/2015	Spot Bond		6.92000	107.11492		6.92000	107.05455			462,290,600,000.00	66,805,000	38,145,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.71930			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.27500	115.22169		8.27500	115.14430			0.00	0	627,000.00
NBK4	On 28/10/2024	Spot Bond		10.56500	32.93792		10.56500	32.91074			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.37000	107.80836		7.37000	107.74442			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.46205			0.00	0	80,000.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	101.54602			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.59500	101.12533		6.59500	101.07216			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.40449			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.57000	104.30786		7.57000	104.24366			0.00	0	424,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.19160			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	100.76288			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.07925			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.94423			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.59917			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.61295			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	85.45711			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.57814			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	101.32850			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.45439			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.26162			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.80501			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	81.54172			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.60804			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.44906			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.01702			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.96169			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.25661			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.24149			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.90975			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.23221			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.22789			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.22770			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.07000		104.93690		8.07000	104.86812			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	101.55177			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.00500		102.36176		6.00500	102.31227			240,200,000,000.00	40,000,000	20,300,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.95683			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.75500		118.09746		11.75500	117.98754			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	110.98926			0.00	0	0.00
NET46	On 25/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.69463			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.70828			0.00	0	280,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NILB10	On 08/12/2016	Spot Bond	2.14000		159.68989	2.14000	159.49721				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.32500		107.12196	8.32500	107.05076				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.35236				0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.78076				0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.78076				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.95500		108.63278	8.95500	108.55437				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.75345				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.03922				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.71383				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000	0.00000	100.70674				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.73598				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.15500		108.61296	9.15500	110.00140				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.76525				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.73604				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.75350				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.35500		108.59353	9.35500	108.51169				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.81197				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.77693				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.76518				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.98659				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.91556				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	100.78853				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	4.12500		137.24588	4.12500	137.05785				0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	6.57000		107.43668	6.57000	107.38007				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.09500		121.50466	8.09500	121.42566				0.00	0	8,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NRA022	On 31/10/2022	Spot Bond	8.49000	128.75737		8.49000	128.67013			19,849,620,000.00	2,338,000	8,769,000.00
NRA023	On 31/05/2023	Spot Bond	2.03500	166.92730		2.03500	166.72731			0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.07000	130.20280		9.07000	130.10818			27,990,020,000.00	3,086,000	4,643,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.43381			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.39547			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.49261			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.15906			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.06091			0.00	0	180,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.20238			0.00	0	150,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.78354			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.01051			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.89207		100.00000	16.76961			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	22.63686		100.00000	22.47274			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.35000	108.84410		6.35000	108.78835			0.00	0	1,362,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	10.13022		100.00000	10.05678			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	94.93000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	38.63009		100.00000	32.38772			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.24872			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.33594			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.49973			0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.77220			0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.62592			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.20392			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.74359			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.29226			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.28697			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.32179			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.30429			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.29323			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.34027			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.31871			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.30478			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.36068			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.33551			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.31822			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.14329			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.17982			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.19626			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.23280			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.38982			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.42633			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.88957			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.29207			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.12000		107.44749		6.12000	107.39382			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.62500		94.92319		5.62500	94.87956			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.81000		39.25609		7.81000	39.23145			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.13500		114.08435		6.12000	114.05674		71,916,451,605,000.00	11,722,323,000	16,443,373,000.00	
R158	On 15/09/2015	Spot Bond	6.12000		114.11374		6.12000	114.05674			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.02000		89.13492		6.02000	89.09112			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.12000		120.39000		6.12000	120.32987			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R159P	On 15/09/2016	Spot Bond	5.95000	84.16988	5.95000	84.12899					0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.06000	122.68272	7.99000	123.24428					59,314,025,469,920.00	7,359,060,232	13,085,737,616.00
R187P	On 21/12/2026	Spot Bond	7.73000	36.73250	7.73000	36.70967					0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.65000	34.42426	7.65000	34.40308					0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.63000	277.05906	1.63000	276.73620					333,396,222,800.00	204,537,560	269,094,509.00
R201	On 21/12/2014	Spot Bond	5.23000	106.62754	5.25500	106.55249					249,837,100,000.00	47,770,000	1,010,236,000.00
R202	On 07/12/2033	Spot Bond	2.28000	204.03379	2.28000	203.78527					1,725,185,789,520.00	756,660,434	1,616,727,159.00
R2023	On 28/02/2023	Spot Bond	7.69500	101.14348	7.66000	101.31242					15,910,207,208,820.00	2,067,603,276	5,912,197,000.00
R203	On 15/09/2017	Spot Bond	6.82500	105.34441	6.80500	105.35609					32,552,458,752,450.00	4,769,591,026	5,175,547,000.00
R2030	On 31/01/2030	Spot Bond	8.00000	100.19420	8.00000	100.00000					960,000,000,000.00	120,000,000	350,000,000.00
R2037	On 31/01/2037	Spot Bond	8.93500	97.31486	8.93500	97.24554					13,194,460,533,640.00	1,476,716,344	1,496,658,172.00
R204	On 21/12/2018	Spot Bond	7.03000	106.51175	7.00500	106.56186					43,608,788,384,730.00	6,203,241,591	4,669,063,451.00
R2048	On 28/02/2048	Spot Bond	8.98500	98.39053	8.98500	98.31889					18,373,942,957,800.00	2,044,957,480	3,231,123,000.00
R206	On 15/01/2014	Spot Bond	5.27000	102.27334	5.31500	102.21690					11,409,866,200,000.00	2,165,060,000	2,281,000,000.00
R207	On 15/01/2020	Spot Bond	7.30000	101.39072	7.27500	101.45559					51,659,424,980,700.00	7,076,633,559	7,066,657,479.00
R208	On 31/03/2021	Spot Bond	7.44500	96.19543	7.41000	96.33106					31,321,564,119,625.00	4,207,060,325	6,861,713,717.00
R209	On 31/03/2036	Spot Bond	8.82000	75.16531	8.76500	75.54179					30,447,854,990,280.00	3,452,137,754	8,488,114,934.00
R210	On 31/03/2028	Spot Bond	2.03500	156.73665	2.00000	157.21513					1,652,260,854,860.00	811,921,796	972,340,000.00
R211	On 31/01/2017	Spot Bond	0.20000	127.82605	0.20000	127.69201					1,789,338,600.00	8,946,693	246,821,128.00
R212	On 31/01/2022	Spot Bond	1.49000	130.22710	1.49000	130.07692					1,230,675,135,830.00	825,956,467	955,266,090.00
R213	On 28/02/2031	Spot Bond	8.65500	85.96016	8.58500	86.45810					26,771,096,338,260.00	3,093,136,492	5,535,699,000.00
R214	On 28/02/2041	Spot Bond	8.93000	75.92572	8.93000	75.87077					24,131,476,222,100.00	2,702,292,970	8,144,423,000.00
R225C	On 15/03/2014	Spot Bond	5.11500	97.82039	5.11500	97.78018					0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	5.22500	95.27102	5.22500	95.23031					0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.18000	91.61294	6.18000	91.56674					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R228C	On 15/09/2015	Spot Bond	6.02000		89.13492	6.02000	89.09112				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.94000		86.69447	5.94000	86.65242				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.95000		84.16988	5.95000	84.12899				0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.29000		98.92470	5.29000	98.88217				0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.31000		96.37312	5.31000	96.33173				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.26000		93.93571	5.26000	93.89574				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.09000		90.27767	6.09000	90.23329				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.96000		87.85406	5.96000	87.81178				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.94000		85.35660	5.94000	85.31566				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.00000		82.74000	6.00000	82.69991				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.78000		78.11176	6.78000	78.06908				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.83000		75.39714	6.83000	75.35564				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.01000		72.31299	7.01000	72.27217				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.99000		69.93456	6.99000	69.89518				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.97000		67.64742	6.97000	67.60944				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.96000		65.40851	6.96000	65.37184				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.23500		62.09327	7.23500	62.05711				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.21500		60.00886	7.21500	59.97401				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.33000		57.42633	7.33000	57.39246				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.30000		55.52777	7.30000	55.49515				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.27000		53.70753	7.27000	53.67611				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.24000		51.96203	7.24000	51.93174				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.20000		50.33495	7.20000	50.30578				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.16000		48.77769	7.16000	48.74957				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.93000		43.49594	7.93000	43.46822				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R346C	On 21/12/2024	Spot Bond		7.89000	42.01787		7.89000	41.99122			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.85000	40.60568		7.85000	40.58006			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.81000	39.25609		7.81000	39.23145			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.77000	37.96601		7.77000	37.94229			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.73000	36.73250		7.73000	36.70967			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.69000	35.55279		7.69000	35.53080			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.65000	34.42426		7.65000	34.40308			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.48443			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.96879			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.83715			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	102.01860			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.79080			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	12.22786		100.00000	12.13920			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	4.22039		100.00000	4.18979			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.44140			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.43408			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.49817			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.06995			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.42444			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.75607			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.17030			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.40987			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.43814			0.00	0	1,000,000.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.81304			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RES15		On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.61950			0.00	0	0.00
RES18		On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.12443			0.00	0	0.00
RES22		On 08/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.26338			0.00	0	0.00
RES23		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.73466			0.00	0	0.00
RES24		On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.45470			0.00	0	0.00
RESB01		On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.56007			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	101.90734			0.00	0	0.00
RP005		On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.11165			0.00	0	0.00
RP006		On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	102.01170			0.00	0	0.00
RP007		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.79260			0.00	0	0.00
RP008		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.79260			0.00	0	0.00
RP012		On 10/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.88437			0.00	0	0.00
RP013		On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.19137			0.00	0	0.00
RP014		On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.21475			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.63090			0.00	0	0.00
RP017		On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	101.50636			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	104.51758		12.35000	104.41552			0.00	0	0.00
RP019		On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.54277			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	13.42252		100.00000	13.32521			0.00	0	0.00
RP021		On 10/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.48526			0.00	0	0.00
RP022		On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.02817			0.00	0	0.00
RP023		On 20/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.30026			0.00	0	0.00
RPG01		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.75100			0.00	0	0.00
RPG01U		On 25/02/2014	Spot Bond	100.00000	88.24940		100.00000	87.61905			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.86865			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.57802		100.00000	1.56645			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	8.58993		100.00000	6.82213			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	15.82847		100.00000	15.71372			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.70058		100.00000	13.60125			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	105.75862			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	102.73064			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.71000	111.45480		8.71000	111.37694			0.00	0	12,467,000.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.00740			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.42000	113.32432		7.42000	113.25704			23,803,360,000.00	3,208,000	31,604,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.78411			0.00	0	550,000.00
SBK14	On 01/12/2017	Spot Bond		8.85500	106.10219		8.85500	106.02686			0.00	0	7,500,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	101.43575			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.35599			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	101.33232			0.00	0	100,000.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.48462			0.00	0	280,000.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.45540			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.42000	106.87792		7.42000	106.81446			27,379,800,000.00	3,690,000	13,345,000.00
SBK9	On 10/04/2018	Spot Bond		8.60500	103.37687		8.60500	99.11130			0.00	0	4,600,000.00
SBK111	On 09/04/2014	Spot Bond		1.80000	130.02746		1.80000	129.87414			0.00	0	360,000.00
SBN27	On 15/09/2015	Spot Bond		7.58000	111.29998		7.58000	111.23138			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.44000	111.56575		7.44000	111.49823			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.37000	111.69895		7.37000	111.63197			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.20500	100.64147		8.20500	100.57443			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.51500	111.42327		7.51500	111.35517			0.00	0	0.00



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		7.48000	111.48973		7.48000	111.42190			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.31937			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.56446			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.24940			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.01777			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	94.00024		100.00000	93.28991			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.85500	103.85946		7.85500	103.79316			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.98446			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.75602			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.19881			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.20630			0.00	3,000,000	3,000,000.00
SBS19	On 23/06/2021	Spot Bond		9.06000	109.04002		9.06000	108.96085			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.64000	106.89521		9.64000	106.81319			0.00	0	200,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	101.00501			0.00	0	280,000.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.13360			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.01481			0.00	0	250,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.72071			0.00	0	7,000,000.00
SBS25	On 24/05/2019	Spot Bond		8.49500	104.91123		8.49500	104.84010			0.00	0	2,010,000.00
SBS3	On 25/05/2026	Spot Bond		8.69000	99.27756		8.69000	99.20873			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.11000	100.46912		9.11000	100.39617			273,300,000.00	30,000	315,000.00
SBS9	On 07/07/2016	Spot Bond		7.30000	112.92915		7.30000	112.86315			0.00	0	1,146,000.00
SBSI11	On 07/12/2023	Spot Bond		2.16000	132.17060		2.16000	265.12422			0.00	0	520,000.00
SBSI12	On 31/01/2017	Spot Bond		0.90000	105.67575		0.90000	124.87003			9,450,000,000.00	10,500,000	10,630,000.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	106.35000			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	0.00000	100.00000	0.00000				0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	5.80228		100.00000	5.75975				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	153.33881		0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.47000	109.44218		1.47000	122.62640				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.07031		6.50000	100.01758				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.33782				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.07323				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.48373				0.00	40,000,000	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.90500	101.88450		8.90500	101.81176				0.00	0	580,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.14139				0.00	50,000,000	25,160,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.89474				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.19816				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.17973				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.06117				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.42000	106.99089		7.42000	106.92737				0.00	0	8,400,000.00
SLI3	On 15/08/2023	Spot Bond	8.60500	107.42434		8.60500	101.53518				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.25500	100.47599		8.25500	100.40866				0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.89248				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.78885				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.94602				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.79489				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.90500	106.78874		7.90500	106.72091				0.00	0	0.00

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	101.69161			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.63515			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.46373			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.09000	94.81952		9.09000	98.76872			0.00	0	26,065,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.62594			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.15772			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.37695			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.01800	87.97799		9.01800	87.91406			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.08000	87.67235		9.08000	87.60821			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.50000	105.13275		6.50000	105.07764			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.53500	95.49396		8.53500	95.42892			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.30757			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.98500	101.37359		7.98500	101.30784			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	7.02000	112.36814		7.02000	112.30391			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.54000	100.90047		2.54000	101.15988			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	7.95500	101.75306		7.95500	102.46500			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.20114			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.97821			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.73087			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.41000	109.92241		9.41000	111.12922			0.00	0	25,000,000.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.54857			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.53168			0.00	0	0.00
SSN020		On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.29040			0.00	0	0.00
SY1009		On 21/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.75214			0.00	0	0.00
SY1011		On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.63526			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SY1012		On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.63541			0.00	0	0.00
SY1013		On 05/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.53480			0.00	0	0.00
SY1014		On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.74025			0.00	0	0.00
SY1015		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.40343			0.00	0	0.00
SY1016		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.34689			0.00	0	0.00
SY1017		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.34662			0.00	0	0.00
SY1018		On 19/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.33105			0.00	0	0.00
SY1020		On 22/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.28910			0.00	0	0.00
SY1021		On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.22941			0.00	0	0.00
SY1022		On 29/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.18628			0.00	0	0.00
SY1023		On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.04074			0.00	0	0.00
SY1024		On 18/12/2013	Spot Bond	0.00000	100.00000		0.00000	98.90931			0.00	0	0.00
SY1025		On 23/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.72428			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.68000	110.86940		6.68000	110.80937			212,391,308,080.00	31,795,106	15,897,553.00
SZ25		On 30/09/2025	Spot Bond	8.55000	103.50249		8.55000	103.43110			0.00	0	0.00
T018		On 15/07/2014	Spot Bond	100.00000	60.66855		100.00000	60.26881			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	43.85620		100.00000	43.53825			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	20.74899		100.00000	20.59856			0.00	0	0.00
TFS06		On 20/03/2014	Spot Bond	6.52500	101.06208		6.52500	101.00946			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.28905			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.03469			0.00	0	0.00
TFS115		On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.23843			0.00	0	0.00
TFS116		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.69781			0.00	0	0.00
TFS117		On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.55198			0.00	0	0.00
TFS83		On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.10687			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TFS84	On 28/07/2016	Spot Bond		7.37000	104.97773		7.37000	104.91581			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.45674			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.73744			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.81314			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.38591			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.42843			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	101.70494		7.83000	101.64128			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.36251			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.41568			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.50284			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.36251			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.41568			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	76.65094		7.16000	101.42426			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.51984			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.51133			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.71530			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.68769			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	102.52120			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.42588			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.09533			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.15029			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	104.18164		8.73000	101.60543			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.22755			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.37856			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.91314			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.42761			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	7.03543		101.06155	6.98395			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.35402			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	105.59863			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.54535			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.63033			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	102.52967			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.36580			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.39564			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.41696			0.00	0	200,000.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.39564			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.41696			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.42761			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.38285			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.41696			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.53417			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.53417			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.53417			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.70461			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.74721			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.69396			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.54533			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	102.59849			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.57723			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.17226			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TL15	On 29/04/2015	Spot Bond	8.07000	110.73292	8.07000	110.66114				0.00	0	500,000.00
TL20	On 22/02/2020	Spot Bond	7.45000	96.52523	7.45000	96.44336				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.70500	109.00357	7.70500	108.93640				97,761,040,000.00	12,688,000	32,503,000.00
TN20	On 17/09/2020	Spot Bond	8.44000	111.23055	8.44000	111.15437				38,520,160,000.00	4,564,000	278,908,000.00
TN23	On 06/11/2023	Spot Bond	8.70000	118.41267	8.70000	118.33049				0.00	0	114,254,000.00
TN25	On 19/08/2025	Spot Bond	9.03000	104.62453	9.03000	104.54923				19,089,420,000.00	2,114,000	146,157,000.00
TN27	On 14/11/2027	Spot Bond	9.06500	102.21588	9.06500	102.14203				0.00	0	14,074,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.19198				0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.75930				0.00	30,000,000	15,300,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.08467				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.89640				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.92229				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.92493				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.05253				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.31702				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.95294				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.95099				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.94979				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.18757	10.00000	100.10714				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.18290	9.75000	100.10447				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.18238	100.00000	10.10382				0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	98.15478				0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	98.17894				0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	97.13437				0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.71123				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	97.03472			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.41913			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	96.80073			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	96.53137			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000	100.00000		0.00000	98.76102			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000	100.00000		0.00000	98.56277			0.00	0	0.00
TSP148	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	97.52387			0.00	0	0.00
TSP149	On 03/04/2014	Spot Bond	100.00000	67.21915		100.00000	66.84982			9,800,000,000,000.00	98,000,000	75,000,000.00
TSP150	On 02/10/2014	Spot Bond	100.00000	50.47702		100.00000	50.19026			14,000,000,000,000.00	140,000,000	75,000,000.00
TWC019	On 08/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.29758			0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.26997			0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.23814			0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.19392			0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.95986			0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.83907			0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.74935			0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.72131			0.00	0	0.00
TWC027	On 24/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.64216			0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.39808			0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.87091			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.18726			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.75634			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.81000	111.13804		8.81000	111.05866			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.89003			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.56721			0.00	0	0.00



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	99.93643			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.14500	104.02903		9.14500	103.95197			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	93.79048		100.00000	93.08529			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	93.89418		100.00000	93.18820			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	93.92875		100.00000	93.22251			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.06118			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.10662			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.00642			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.04352			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.04515			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.06885			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.07109			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.88976			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	132.19000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.48000	118.82380		6.48000	118.76205			946,080,000,000.00	146,000,000	92,107,000.00
WS05	On 01/08/2018	Spot Bond		0.54000	240.82467		0.54000	240.56547			0.00	0	66,200,000.00
WSP1	On 28/05/2015	Spot Bond		6.52000	107.01539		6.52000	106.95944			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.31000	108.53038		7.31000	108.46688			511,700,000,000.00	70,000,000	85,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.56000	109.72644		7.56000	109.66008			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		7.90000	108.81135		7.90000	108.74264			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		7.95000	109.13843		7.95000	109.06909			238,500,000,000.00	30,000,000	15,002,500.00
Z009	On 30/11/2013	Spot Bond		5.29000	99.22345		5.29000	99.18066			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond		6.07000	90.16693		6.07000	90.12298			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond		5.28000	97.53100		5.28000	97.48973			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond		5.29000	96.25530		5.29000	96.21433			0.00	0	0.00

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	6.00000	88.67666		6.00000	88.63370			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.27000	94.20936		5.27000	94.16942			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.07000	90.15228		6.07000	90.10834			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	6.95000	66.45819		6.95000	66.42058			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	24.39037		100.00000	24.25181			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	12.91013		100.00000	12.83679			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>466,795,379,332,165.00</b>	<b>3,029,696,067</b>	<b>99 679 511 714.00</b>
<b>Grand Total:</b>										<b>466,796,330,568,285.00</b>	<b>3,029,779,731</b>	<b>99 681 608 146.00</b>