



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 21/08/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
<b>Derivatives</b>													
\$ / R	On 26/08/2013	Any day expiry	10.24120	10.24120		10.15790	10.15790		14.14	0.00	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.20	Call	2,041.20000	2.04120	1,957.90000	1.95790	2,041.200	19.21	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.20	Put	0.00000	0.00000	0.00000	0.00000	0.000	19.21	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.25	Call	1,991.20000	1.99120	1,907.90000	1.90790	1,991.200	19.47	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.25	Put	0.00000	0.00000	0.00000	0.00000	0.000	19.47	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.30	Call	1,941.20000	1.94120	1,857.90000	1.85790	1,941.200	19.74	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	19.74	0	7,500.00	
\$ / R	On 26/08/2013	Any day expiry	9.24	Call	1,001.20890	1.00121	917.91470	0.91791	1,001.209	24.11	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.24	Put	0.00890	0.00001	0.01470	0.00001	0.009	24.11	0	2,200.00	
\$ / R	On 26/08/2013	Any day expiry	9.29	Call	951.21400	0.95121	867.92380	0.86792	951.214	23.60	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.29	Put	0.01400	0.00001	0.02380	0.00002	0.014	23.60	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.30	Call	941.21530	0.94122	857.92630	0.85793	941.215	23.50	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.30	Put	0.01530	0.00002	0.02630	0.00003	0.015	23.50	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.31	Call	931.21680	0.93122	847.92890	0.84793	931.217	23.40	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.31	Put	0.01680	0.00002	0.02890	0.00003	0.017	23.40	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.51	Call	731.30680	0.73131	648.10520	0.64811	731.307	21.35	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.51	Put	0.10680	0.00011	0.20520	0.00021	0.107	21.35	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.60	Call	641.44820	0.64145	558.39510	0.55840	641.448	20.43	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.60	Put	0.24820	0.00025	0.49510	0.00050	0.248	20.43	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.70	Call	541.83470	0.54183	459.25690	0.45926	541.835	19.41	0	7,500.00	
\$ / R	On 26/08/2013	Any day expiry	9.70	Put	0.63470	0.00063	1.35690	0.00136	0.635	19.41	0	0.00	
\$ / R	On 26/08/2013	Any day expiry	9.84	Call	403.50550	0.40351	323.33760	0.32334	403.506	17.93	0	4,400.00	
\$ / R	On 26/08/2013	Any day expiry	9.84	Put	2.30550	0.00231	5.43760	0.00544	2.306	17.93	0	0.00	
\$ / R	On 28/08/2013	Any day expiry			10.24400	10.24400	10.16070	10.16070		14.86	0	0.00	
\$ / R	On 28/08/2013	Any day expiry	9.55	Call	694.29560	0.69430	611.39000	0.61139	694.296	18.92	0	0.00	
\$ / R	On 28/08/2013	Any day expiry	9.55	Put	0.29560	0.00030	0.69000	0.00069	0.296	18.92	0	500.00	
\$ / R	On 28/08/2013	Any day expiry	10.30	Call	64.19730	0.06420	41.19140	0.04119	64.197	15.76	0	500.00	
\$ / R	On 28/08/2013	Any day expiry	10.30	Put	120.19730	0.12020	180.49140	0.18049	120.197	15.76	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future			10.27250	10.27250	10.18890	10.18890		15.47	446,134,675.00	43,430	623,210.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,972.50240	2.97250	2,888.90270	2.88890	2,972.502	30.75	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.00240	0.00000	0.00270	0.00000	0.002	30.75	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,772.55520	1.77256	1,688.96440	1.68896	1,772.555	21.18	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	0.05520	0.00006	0.06440	0.00006	0.055	21.18	0	0.00	
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,572.64130	1.57264	1,489.06450	1.48906	1,572.641	20.15	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
\$ / R	On	16/09/2013		Foreign Exchange Future	8.70	Put	0.14130	0.00014		0.16450	0.00016	0.141	20.15	0.00	0	12,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.75	Call	1,522.67850	1.52268	1,439.10810	1.43911	1,522.679	19.90	0.00	0	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.75	Put	0.17850	0.00018	0.20810	0.00021	0.179	19.90	0.00	0	0	2,630.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.80	Call	1,472.72560	1.47273	1,389.16310	1.38916	1,472.726	19.64	0.00	0	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.80	Put	0.22560	0.00023	0.26310	0.00026	0.226	19.64	0.00	0	0	100.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.85	Call	1,422.78500	1.42279	1,339.23280	1.33923	1,422.785	19.38	0.00	0	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.85	Put	0.28500	0.00029	0.33280	0.00033	0.285	19.38	0.00	0	0	2,193.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.00	Call	1,273.07350	1.27307	1,189.57320	1.18957	1,273.074	18.62	0.00	0	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.00	Put	0.57350	0.00057	0.67320	0.00067	0.574	18.62	0.00	0	0	6,202.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.20	Call	1,073.94820	1.07395	990.61910	0.99062	1,073.948	17.59	0.00	0	0	12,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.20	Put	1.44820	0.00145	1.71910	0.00172	1.448	17.59	0.00	0	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.30	Call	974.79810	0.97480	891.70830	0.89171	974.798	17.09	0.00	0	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.30	Put	2.29810	0.00230	2.80830	0.00281	2.298	17.09	0.00	0	0	75,438.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.35	Call	925.39440	0.92539	842.48050	0.84248	925.394	16.84	0.00	0	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.35	Put	2.89440	0.00289	3.58050	0.00358	2.894	16.84	0.00	0	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.40	Call	876.14090	0.87614	793.45640	0.79346	876.141	16.58	0.00	0	0	400.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.40	Put	3.64090	0.00364	4.55640	0.00456	3.641	16.58	0.00	0	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.50	Call	778.23770	0.77824	696.23130	0.69623	778.238	16.08	0.00	0	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.50	Put	5.73770	0.00574	7.33130	0.00733	5.738	16.08	0.00	0	0	6.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.55	Call	729.68620	0.72969	648.16590	0.64817	729.686	15.83	0.00	0	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.55	Put	7.18620	0.00719	9.26590	0.00927	7.186	15.83	66,422,200.00	6,500	0	43,095.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.64	Call	643.22540	0.64323	562.92570	0.56293	643.225	15.38	0.00	0	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.64	Put	10.72540	0.01073	14.02570	0.01403	10.725	15.38	0.00	0	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.65	Call	633.70880	0.63371	553.57790	0.55358	633.709	15.33	0.00	0	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.65	Put	11.20880	0.01121	14.67790	0.01468	11.209	15.33	0.00	0	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.66	Call	624.21320	0.62421	544.25890	0.54426	624.213	15.28	0.00	0	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.66	Put	11.71320	0.01171	15.35890	0.01536	11.713	15.28	0.00	0	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.70	Call	586.45420	0.58645	507.28760	0.50729	586.454	15.08	0.00	0	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.70	Put	13.95420	0.01395	18.38760	0.01839	13.954	15.08	0.00	0	0	3,201.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.75	Call	539.83500	0.53983	463.51330	0.46351	539.835	14.83	0.00	0	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.75	Put	17.33500	0.01734	24.61330	0.02461	17.335	14.83	4,875,500.00	500	0	1,100.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.80	Call	495.60700	0.49561	421.27400	0.42127	495.607	14.90	9,801,000.00	1,000	0	600.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.80	Put	23.10700	0.02311	32.37400	0.03237	23.107	14.90	132,919,800.00	13,000	0	6,500.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.85	Call	452.78440	0.45278	380.76590	0.38077	452.784	14.96	0.00	0	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.85	Put	30.28440	0.03028	41.86590	0.04187	30.284	14.96	0.00	0	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.90	Call	411.55930	0.41156	342.18030	0.34218	411.559	15.02	0.00	0	0	2,830.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.90	Put	39.05930	0.03906	53.28030	0.05328	39.059	15.02	0.00	0	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.00	Call	334.61780	0.33462	271.43360	0.27143	334.618	15.15	0.00	0	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.00	Put	62.11780	0.06212	82.53360	0.08253	62.118	15.15	0.00	0	0	22,194.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.06	Call	292.39880	0.29240	233.43520	0.23344	292.399	15.23	0.00	0	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.06	Put	79.89880	0.07990	104.53520	0.10454	79.899	15.23	0.00	0	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.10	Call	266.03160	0.26603	210.04560	0.21005	266.032	15.28	0.00	0	0	1.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.10	Put	93.53160	0.09353	121.14560	0.12115	93.532	15.28	0.00	0	0	10,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.12	Call	253.39850	0.25340	198.94130	0.19894	253.398	15.30	0.00	0	0	2,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.12	Put	100.89850	0.10090	130.04130	0.13004	100.899	15.30	0.00	0	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.15	Call	235.14980	0.23515	183.02440	0.18302	235.150	15.34	0.00	0	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.15	Put	112.64980	0.11265	144.12440	0.14412	112.650	15.34	0.00	0	0	100.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.20	Call	206.62860	0.20663	158.46200	0.15846	206.629	15.41	10,201,000.00	1,000	0	1,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.20	Put	134.12860	0.13413	169.56200	0.16956	134.129	15.41	0.00	0	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.27	Call	171.60410	0.17160	131.39700	0.13140	171.604	15.58	0.00	0	0	15,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.27	Put	169.10410	0.16910	212.49700	0.21250	169.104	15.58	0.00	0	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.30	Call	158.98280	0.15898	121.13070	0.12113	158.983	15.74	0.00	0	0	35,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.30	Put	186.48280	0.18648	232.23070	0.23223	186.483	15.74	0.00	0	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.32	Call	151.02360	0.15102	114.70160	0.11470	151.024	15.85	0.00	0	0	200.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.32	Put	198.52360	0.19852	245.80160	0.24580	198.524	15.85	0.00	0	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.40	Call	122.61630	0.12262	92.04620	0.09205	122.616	16.28	0.00	0	0	6.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.40	Put	250.11630	0.25012	303.14620	0.30315	250.116	16.28	0.00	0	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest			
\$ / R	On	16/09/2013			Foreign Exchange Future		10.50	Call	94.01900	0.09402		69.72480	0.06972	94.019	16.83	10,251,400.00	1,000	4,200.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.50	Put	321.51900	0.32152		380.82480	0.38082	321.519	16.83	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.60	Call	71.84520	0.07185		52.77800	0.05278	71.845	17.37	0.00	0	10,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.60	Put	399.34520	0.39935		463.87800	0.46388	399.345	17.37	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.65	Call	62.76690	0.06277		45.93700	0.04594	62.767	17.64	0.00	0	5,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.65	Put	440.26690	0.44027		507.03700	0.50704	440.267	17.64	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.70	Call	54.83170	0.05483		40.00620	0.04001	54.832	17.91	0.00	0	10,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.70	Put	482.33170	0.48233		551.10620	0.55111	482.332	17.91	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.75	Call	47.90620	0.04791		35.16840	0.03517	47.906	18.18	0.00	0	19,088.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.75	Put	525.40620	0.52541		596.26840	0.59627	525.406	18.18	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.80	Call	42.22510	0.04223		30.97170	0.03097	42.225	18.51	0.00	0	50,958.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.80	Put	569.72510	0.56973		642.07170	0.64207	569.725	18.51	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.00	Call	25.89070	0.02589		19.01340	0.01901	25.891	19.81	0.00	0	37,500.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.00	Put	753.39070	0.75339		830.11340	0.83011	753.391	19.81	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.30	Call	13.16160	0.01316		9.45000	0.00945	13.162	21.76	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.30	Put	1,040.66160	1.04066		1,120.55000	1.12055	1,040.662	21.76	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.60	Call	6.60330	0.00660		4.68530	0.00469	6.603	23.36	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.60	Put	1,334.10330	1.33410		1,415.78530	1.41579	1,334.103	23.36	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.90	Call	3.51720	0.00352		2.47510	0.00248	3.517	24.96	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.90	Put	1,631.01720	1.63102		1,713.57510	1.71358	1,631.017	24.96	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		12.25	Call	1.82460	0.00182		1.27580	0.00128	1.825	26.82	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		12.25	Put	1,979.32460	1.97932		2,062.37580	2.06238	1,979.325	26.82	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		12.50	Call	0.84670	0.00085		0.55290	0.00055	0.847	27.15	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		12.50	Put	2,228.34670	2.22835		2,311.65290	2.31165	2,228.347	27.15	0.00	0	0.00
\$ / R	On	23/09/2013			Any day expiry				10.28310	10.28310		10.19940	10.19940		15.72	0.00	0	0.00
\$ / R	On	23/09/2013	9.28	Call	Any day expiry		1,005.94370		1.00594	922.97570	0.92298		1,005.944	16.06	0.00	0	0.00	
\$ / R	On	23/09/2013	9.28	Put	Any day expiry		2.84370		0.00284	3.57570	0.00358		2.844	16.06	0.00	0	1,200.00	
\$ / R	On	23/09/2013	9.29	Call	Any day expiry		996.09500		0.99609	913.16710	0.91317		996.095	16.04	0.00	0	0.00	
\$ / R	On	23/09/2013	9.29	Put	Any day expiry		2.99500		0.00300	3.76710	0.00377		2.995	16.04	0.00	0	0.00	
\$ / R	On	23/09/2013	9.30	Call	Any day expiry		986.25370		0.98625	903.36800	0.90337		986.254	16.01	0.00	0	0.00	
\$ / R	On	23/09/2013	9.30	Put	Any day expiry		3.15370		0.00315	3.96800	0.00397		3.154	16.01	0.00	0	0.00	
\$ / R	On	23/09/2013	9.31	Call	Any day expiry		976.42010		0.97642	893.57860	0.89358		976.420	15.99	0.00	0	0.00	
\$ / R	On	23/09/2013	9.31	Put	Any day expiry		3.32010		0.00332	4.17860	0.00418		3.320	15.99	0.00	0	0.00	
\$ / R	On	23/09/2013	9.88	Call	Any day expiry		449.22350		0.44922	380.59640	0.38060		449.223	14.92	0.00	0	2,400.00	
\$ / R	On	23/09/2013	9.88	Put	Any day expiry		46.12350		0.04612	61.19640	0.06120		46.124	14.92	0.00	0	0.00	
\$ / R	On	26/09/2013			Any day expiry				10.28760	10.28760		10.20380	10.20380		15.78	0.00	0	0.00
\$ / R	On	26/09/2013	8.20	Call	Any day expiry		2,087.70870		2.08771	2,003.91200	2.00391		2,087.709	22.39	0.00	0	0.00	
\$ / R	On	26/09/2013	8.20	Put	Any day expiry		0.10870		0.00011	0.11200	0.00011		0.109	22.39	0.00	0	0.00	
\$ / R	On	26/09/2013	8.25	Call	Any day expiry		2,037.73030		2.03773	1,953.93100	1.95393		2,037.730	22.14	0.00	0	0.00	
\$ / R	On	26/09/2013	8.25	Put	Any day expiry		0.13030		0.00013	0.13100	0.00013		0.130	22.14	0.00	0	0.00	
\$ / R	On	26/09/2013	8.30	Call	Any day expiry		1,987.75080		1.98775	1,903.95330	1.90395		1,987.751	21.83	0.00	0	0.00	
\$ / R	On	26/09/2013	8.30	Put	Any day expiry		0.15080		0.00015	0.15330	0.00015		0.151	21.83	0.00	0	7,500.00	
\$ / R	On	26/09/2013	9.24	Call	Any day expiry		1,050.42000		1.05042	967.54640	0.96755		1,050.420	15.97	0.00	0	0.00	
\$ / R	On	26/09/2013	9.24	Put	Any day expiry		2.82000		0.00282	3.74640	0.00375		2.820	15.97	0.00	0	0.00	
\$ / R	On	26/09/2013	9.25	Call	Any day expiry		1,040.51650		1.04052	957.74060	0.95774		1,040.516	15.91	0.00	0	0.00	
\$ / R	On	26/09/2013	9.25	Put	Any day expiry		2.91650		0.00292	3.94060	0.00394		2.916	15.91	0.00	0	0.00	
\$ / R	On	26/09/2013	9.26	Call	Any day expiry		1,030.67020		1.03067	947.94380	0.94794		1,030.670	15.89	0.00	0	0.00	
\$ / R	On	26/09/2013	9.26	Put	Any day expiry		3.07020		0.00307	4.14380	0.00414		3.070	15.89	0.00	0	0.00	
\$ / R	On	26/09/2013	9.51	Call	Any day expiry		788.06110		0.78806	707.37350	0.70737		788.061	15.40	0.00	0	0.00	
\$ / R	On	26/09/2013	9.51	Put	Any day expiry		10.46110		0.01046	13.57350	0.01357		10.461	15.40	0.00	0	0.00	
\$ / R	On	26/09/2013	9.55	Call	Any day expiry		750.15120		0.75015	669.99990	0.67000		750.151	15.32	0.00	0	0.00	
\$ / R	On	26/09/2013	9.55	Put	Any day expiry		12.55120		0.01255	16.19990	0.01620		12.551	15.32	0.00	0	500.00	
\$ / R	On	26/09/2013	9.60	Call	Any day expiry		703.27470		0.70327	623.90480	0.62390		703.275	15.22	0.00	0	0.00	
\$ / R	On	26/09/2013	9.60	Put	Any day expiry		15.67470		0.01567	20.10480	0.02010		15.675	15.22	0.00	0	0.00	
\$ / R	On	26/09/2013	9.70	Call	Any day expiry		611.60370		0.61160	534.23170	0.53423		611.604	15.02	0.00	0	7,500.00	
\$ / R	On	26/09/2013	9.70	Put	Any day expiry		24.00370		0.02400	30.43170	0.03043		24.004	15.02	0.00	0	0.00	
\$ / R	On	26/09/2013	10.44	Call	Any day expiry		146.04610		0.14605	115.43220	0.11543		146.046	16.46	0.00	0	500.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 26/09/2013	Any day expiry	10.44	Put	298.44610	0.29845	351.63220	0.35163	298.446	16.46	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry			10.32670	10.32670	10.24260	10.24260		15.66	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	953.20150	0.95320	873.30850	0.87331	953.201	15.03	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	16.50150	0.01650	20.70850	0.02071	16.502	15.03	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	943.83080	0.94383	864.07270	0.86407	943.831	15.02	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	17.13080	0.01713	21.47270	0.02147	17.131	15.02	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	934.48040	0.93448	854.86080	0.85486	934.480	15.01	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	17.78040	0.01778	22.26080	0.02226	17.780	15.01	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	878.83380	0.87883	800.12140	0.80012	878.834	14.96	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	22.13380	0.02213	27.52140	0.02752	22.134	14.96	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	403.54390	0.40354	348.44190	0.34844	403.544	15.20	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	146.84390	0.14684	175.84190	0.17584	146.844	15.20	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry			10.33120	10.33120	10.24700	10.24700		15.71	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	867.25180	0.86725	788.79180	0.78879	867.252	14.99	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	26.05180	0.02605	31.79180	0.03179	26.052	14.99	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	858.15790	0.85816	779.88790	0.77989	858.158	14.99	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	26.95790	0.02696	32.88790	0.03289	26.958	14.99	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	849.09010	0.84909	771.01480	0.77101	849.090	14.98	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	27.89010	0.02789	34.01480	0.03401	27.890	14.98	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	813.09240	0.81309	735.84390	0.73584	813.092	14.94	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	31.89240	0.03189	38.84390	0.03884	31.892	14.94	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	395.00670	0.39501	341.19760	0.34120	395.007	15.32	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	163.80670	0.16381	194.19760	0.19420	163.807	15.32	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry			10.33570	10.33570	10.25140	10.25140		15.63	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	2,086.43380	2.08643	2,002.19620	2.00220	2,086.434	19.13	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	0.73380	0.00073	0.79620	0.00080	0.734	19.13	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	2,036.54390	2.03654	1,952.32160	1.95232	2,036.544	18.93	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	0.84390	0.00084	0.92160	0.00092	0.844	18.93	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	928.04730	0.92805	848.39020	0.84839	928.047	14.96	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	22.34730	0.02235	26.99020	0.02699	22.347	14.96	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	918.83300	0.91883	839.33590	0.83934	918.833	14.95	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	23.13300	0.02313	27.93590	0.02794	23.133	14.95	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	909.64190	0.90964	830.30830	0.83031	909.642	14.94	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	23.94190	0.02394	28.90830	0.02891	23.942	14.94	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	774.90540	0.77491	698.58160	0.69858	774.905	14.82	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	39.20540	0.03921	47.18160	0.04718	39.205	14.82	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	688.94510	0.68895	615.25740	0.61526	688.945	14.74	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	53.24510	0.05325	63.85740	0.06386	53.245	14.74	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			10.33720	10.33720	10.25290	10.25290		15.65	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	821.47560	0.82148	744.01030	0.74401	821.476	14.88	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	34.27560	0.03428	41.11030	0.04111	34.276	14.88	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	190.93480	0.19093	161.71730	0.16172	190.935	16.77	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	453.73480	0.45373	508.81730	0.50882	453.735	16.77	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			10.38080	10.38080	10.29610	10.29610		15.97	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	2,083.17980	2.08318	1,998.53150	1.99853	2,083.180	18.01	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	2.37980	0.00238	2.43150	0.00243	2.380	18.01	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	989.78910	0.98979	910.50980	0.91051	989.789	14.89	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	38.98910	0.03899	44.40980	0.04441	38.989	14.89	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	980.91750	0.98092	901.76330	0.90176	980.918	14.89	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	40.11750	0.04012	45.66330	0.04566	40.118	14.89	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	972.07190	0.97207	893.04510	0.89305	972.072	14.88	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	41.27190	0.04127	46.94510	0.04695	41.272	14.88	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	885.14340	0.88514	807.51550	0.80752	885.143	14.86	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	54.34340	0.05434	61.41550	0.06142	54.343	14.86	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	760.61500	0.76061	685.56750	0.68557	760.615	14.82	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	79.81500	0.07981	89.46750	0.08947	79.815	14.82	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	219.27380	0.21927	188.11690	0.18812	219.274	17.19	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	588.47380	0.58847	642.01690	0.64202	588.474	17.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.40570	10.40570	10.32050	10.32050		16.04	300,079,576.60	28,838	98,209.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	3,006.25140	3.00625	2,921.05480	2.92105	3,006.251	21.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.55140	0.00055	0.55480	0.00055	0.551	21.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,407.51310	2.40751	2,322.39930	2.32240	2,407.513	18.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	1.81310	0.00181	1.89930	0.00190	1.813	18.69	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,665.79990	1.66580	1,581.42840	1.58143	1,665.800	16.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	10.09990	0.01010	10.92840	0.01093	10.100	16.46	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,520.13830	1.52014	1,436.08230	1.43608	1,520.138	16.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	14.43830	0.01444	15.58230	0.01558	14.438	16.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,493.21450	1.49321	1,409.22980	1.40923	1,493.215	16.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	15.41450	0.01541	16.62980	0.01663	15.415	16.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,445.11640	1.44512	1,361.27170	1.36127	1,445.116	15.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	17.31640	0.01732	18.67170	0.01867	17.316	15.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,423.92450	1.42392	1,340.14600	1.34015	1,423.925	15.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	18.22450	0.01822	19.64600	0.01965	18.225	15.86	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,397.23250	1.39723	1,313.54400	1.31354	1,397.233	15.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	19.43250	0.01943	20.94400	0.02094	19.433	15.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,234.35590	1.23436	1,151.36430	1.15136	1,234.356	15.38	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	28.65590	0.02866	30.86430	0.03086	28.656	15.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	1,051.10290	1.05110	971.76530	0.97177	1,051.103	15.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	45.40290	0.04540	51.26530	0.05127	45.403	15.01	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	921.86870	0.92187	844.57940	0.84458	921.869	14.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	66.16870	0.06617	74.07940	0.07408	66.169	14.97	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	880.23140	0.88023	803.73220	0.80373	880.231	14.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	74.53140	0.07453	83.23220	0.08323	74.531	14.96	0.00	0	10,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	807.30790	0.80731	732.37510	0.73238	807.308	14.94	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	91.60790	0.09161	101.87510	0.10188	91.608	14.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	799.37470	0.79937	724.62880	0.72463	799.375	14.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	93.67470	0.09367	104.12880	0.10413	93.675	14.94	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	722.01580	0.72202	649.26230	0.64926	722.016	14.92	4,900,500.00	500	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	116.31580	0.11632	128.76230	0.12876	116.316	14.92	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	684.74490	0.68474	615.63710	0.61564	684.745	14.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	129.04490	0.12904	145.13710	0.14514	129.045	14.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	584.13470	0.58413	522.32640	0.52233	584.135	15.12	0.00	0	200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	178.43470	0.17843	201.82640	0.20183	178.435	15.12	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	524.68200	0.52468	466.36560	0.46637	524.682	15.35	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	218.98200	0.21898	245.86560	0.24587	218.982	15.35	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Call	470.07200	0.47007	0.00000	0.00000	470.072	15.58	5,100,500.00	500	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Put	264.37200	0.26437	0.00000	0.00000	264.372	15.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Call	444.54780	0.44455	0.00000	0.00000	444.548	15.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Put	288.84780	0.28885	0.00000	0.00000	288.848	15.70	5,125,500.00	500	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	434.66730	0.43467	382.39140	0.38239	434.667	15.75	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	298.96730	0.29897	331.89140	0.33189	298.967	15.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	420.18900	0.42019	368.97970	0.36898	420.189	15.81	0.00	0	10,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	314.48900	0.31449	348.47970	0.34848	314.489	15.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	374.86360	0.37486	329.68070	0.32968	374.864	16.04	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	369.16360	0.36916	409.18070	0.40918	369.164	16.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	318.14960	0.31815	278.49900	0.27850	318.150	16.53	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	462.44960	0.46245	507.99900	0.50800	462.450	16.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	301.23200	0.30123	263.32960	0.26333	301.232	16.69	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	495.53200	0.49553	542.82960	0.54283	495.532	16.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	270.12500	0.27012	235.55550	0.23556	270.125	17.02	0.00	0	550.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	564.42500	0.56443	615.05550	0.61506	564.425	17.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	242.37560	0.24238	210.91920	0.21092	242.376	17.34	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	636.67560	0.63668	690.41920	0.69042	636.676	17.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	232.14640	0.23215	202.08510	0.20209	232.146	17.47	0.00	0	0.00

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	666.44640	0.66645	721.58510	0.72159	666.446	17.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	196.21620	0.19622	170.77960	0.17078	196.216	18.01	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	790.51620	0.79052	850.27960	0.85028	790.516	18.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	160.25510	0.16026	139.36950	0.13937	160.255	18.71	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	954.55510	0.95456	1,018.86950	1.01887	954.555	18.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	138.36420	0.13836	120.35550	0.12036	138.364	19.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,082.66420	1.08266	1,149.85550	1.14986	1,082.664	19.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	120.02350	0.12002	104.45890	0.10446	120.024	19.76	0.00	0	16,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,214.32350	1.21432	1,283.95890	1.28396	1,214.324	19.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	100.05800	0.10006	87.21830	0.08722	100.058	20.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,394.35800	1.39436	1,466.71830	1.46672	1,394.358	20.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	77.48160	0.07748	67.79410	0.06779	77.482	21.51	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,671.78160	1.67178	1,747.29410	1.74729	1,671.782	21.51	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	59.04020	0.05904	51.98270	0.05198	59.040	22.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,003.34020	2.00334	2,081.48270	2.08148	2,003.340	22.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	53.01070	0.05301	50.36110	0.05036	53.011	23.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,147.31070	2.14731	2,229.86110	2.22986	2,147.311	23.26	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.42130	10.42130	10.33580	10.33580		16.01	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	943.63320	0.94363	866.38210	0.86638	943.633	14.97	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	72.33320	0.07233	80.58210	0.08058	72.333	14.97	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	910.49830	0.91050	834.00620	0.83401	910.498	14.96	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	79.19830	0.07920	88.20620	0.08821	79.198	14.96	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	902.29080	0.90229	825.99530	0.82600	902.291	14.95	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	80.99080	0.08099	90.19530	0.09020	80.991	14.95	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	894.11430	0.89411	818.01820	0.81802	894.114	14.95	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	82.81430	0.08281	92.21820	0.09222	82.814	14.95	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	252.45390	0.25245	221.36560	0.22137	252.454	17.39	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	671.15390	0.67115	725.56560	0.72557	671.154	17.39	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.47730	10.47730	10.39080	10.39080		16.30	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	620.08120	0.62008	562.27770	0.56228	620.081	15.35	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	262.78120	0.26278	291.47770	0.29148	262.781	15.35	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	436.08640	0.43609	391.98780	0.39199	436.086	16.32	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	468.78640	0.46879	511.18780	0.51119	468.786	16.32	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	432.24740	0.43225	388.46670	0.38847	432.247	16.35	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	474.94740	0.47495	517.66670	0.51767	474.947	16.35	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	428.44360	0.42844	384.97670	0.38498	428.444	16.38	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	481.14360	0.48114	524.17670	0.52418	481.144	16.38	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.52600	10.52600	10.43860	10.43860		16.32	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,489.50430	1.48950	1,404.58550	1.40459	1,489.504	15.87	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	53.50430	0.05350	55.98550	0.05599	53.504	15.87	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,480.34500	1.48035	1,395.46590	1.39547	1,480.345	15.84	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	54.34500	0.05434	56.86590	0.05687	54.345	15.84	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,471.19760	1.47120	1,386.35880	1.38636	1,471.198	15.82	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	55.19760	0.05520	57.75880	0.05776	55.198	15.82	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.55440	10.55440	10.46640	10.46640		16.43	6,121,552.00	580	41,058.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,860.99570	2.86100	2,772.74770	2.77275	2,860.996	19.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	6.59570	0.00660	6.34770	0.00635	6.596	19.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,368.86260	2.36886	2,281.12200	2.28112	2,368.863	17.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	14.46260	0.01446	14.72200	0.01472	14.463	17.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,886.38290	1.88638	1,799.96640	1.79997	1,886.383	16.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	31.98290	0.03198	33.56640	0.03357	31.983	16.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,379.53430	1.37953	1,295.07620	1.29508	1,379.534	15.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	75.13430	0.07513	78.67620	0.07868	75.134	15.51	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,090.99610	1.09100	1,014.62550	1.01463	1,090.996	15.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	126.59610	0.12660	138.22550	0.13823	126.596	15.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,083.21660	1.08322	1,007.02970	1.00703	1,083.217	15.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	128.81660	0.12882	140.62970	0.14063	128.817	15.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,075.46500		1.07546		999.46130	0.99946	1,075.465	15.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	131.06500		0.13107		143.06130	0.14306	131.065	15.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	1,006.99040		1.00699		932.71220	0.93271	1,006.990	15.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	152.59040		0.15259		166.31220	0.16631	152.590	15.06	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	969.97380		0.96997		896.71220	0.89671	969.974	15.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	165.57380		0.16557		180.31220	0.18031	165.574	15.07	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	659.33000		0.65933		602.74910	0.60275	659.330	15.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	354.93000		0.35493		386.34910	0.38635	354.930	15.72	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	610.85550		0.61086		557.43790	0.55744	610.856	15.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	406.45550		0.40646		441.03790	0.44104	406.456	15.96	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	587.92190		0.58792		536.07220	0.53607	587.922	16.08	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	433.52190		0.43352		469.67220	0.46967	433.522	16.08	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	544.55980		0.54456		496.18610	0.49619	544.560	16.31	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	490.15980		0.49016		529.78610	0.52979	490.160	16.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	504.86310		0.50486		459.81180	0.45981	504.863	16.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	550.46310		0.55046		593.41180	0.59341	550.463	16.57	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	486.39140		0.48639		442.73380	0.44273	486.391	16.70	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	581.99140		0.58199		626.33380	0.62633	581.991	16.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	419.60230		0.41960		381.23440	0.38123	419.602	17.23	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	715.20230		0.71520		764.83440	0.76483	715.202	17.23	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	376.29380		0.37629		341.73950	0.34174	376.294	17.63	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	821.89380		0.82189		875.33950	0.87534	821.894	17.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	350.30770		0.35031		318.35160	0.31835	350.308	17.90	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	895.90770		0.89591		951.95160	0.95195	895.908	17.90	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	338.28640		0.33829		307.40390	0.30740	338.286	18.03	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	933.88640		0.93389		991.00390	0.99100	933.886	18.03	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	315.72910		0.31573		286.88760	0.28689	315.729	18.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,011.32910		1.01133		1,070.48760	1.07049	1,011.329	18.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	267.06850		0.26707		242.78990	0.24279	267.068	19.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,212.66850		1.21267		1,276.38990	1.27639	1,212.669	19.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	227.20620		0.22721		206.46350	0.20646	227.206	19.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,422.80620		1.42281		1,490.06350	1.49006	1,422.806	19.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	194.55210		0.19455		177.07090	0.17707	194.552	20.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,640.15210		1.64015		1,710.67090	1.71067	1,640.152	20.34	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	167.94900		0.16795		153.19380	0.15319	167.949	21.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,863.54900		1.86355		1,936.79380	1.93679	1,863.549	21.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	146.19120		0.14619		133.70580	0.13371	146.191	21.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,091.79120		2.09179		2,167.30580	2.16731	2,091.791	21.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	133.87590		0.13388		127.25870	0.12726	133.876	22.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,279.47590		2.27948		2,360.85870	2.36086	2,279.476	22.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	130.81800		0.13082		124.83360	0.12483	130.818	23.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,426.41800		2.42642		2,508.43360	2.50843	2,426.418	23.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	128.30130		0.12830		122.88680	0.12289	128.301	23.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,573.90130		2.57390		2,656.48680	2.65649	2,573.901	23.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	82.28700		0.08229		74.05610	0.07406	82.287	27.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,777.88700		3.77789		3,857.65610	3.85766	3,777.887	27.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	68.53160		0.06853		61.47320	0.06147	68.532	27.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,014.13160		4.01413		4,095.07320	4.09507	4,014.132	27.37	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.55780		10.55780		10.46970	10.46970		16.44	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,527.82110		1.52782		1,442.48550	1.44249	1,527.821	15.84	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	60.02110		0.06002		62.78550	0.06279	60.021	15.84	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,518.73510		1.51874		1,433.44050	1.43344	1,518.735	15.82	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	60.93510		0.06094		63.74050	0.06374	60.935	15.82	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,509.66000		1.50966		1,424.40850	1.42441	1,509.660	15.80	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	61.86000		0.06186		64.70850	0.06471	61.860	15.80	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.67170		10.67170		10.58130	10.58130		16.60	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	986.75350		0.98675		914.19830	0.91420	986.754	15.19	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	255.05350		0.25505		272.89830	0.27290	255.053	15.19	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	980.17260		0.98017		907.79160	0.90779	980.173	15.20	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	258.47260		0.25847		276.49160	0.27649	258.473	15.20	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	973.62090		0.97362		901.41790	0.90142	973.621	15.21	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	261.92090		0.26192		280.11790	0.28012	261.921	15.21	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.70360		10.70360		10.61250	10.61250		16.72	0.00	0	9,670.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,289.36640		2.28937		2,199.03910	2.19904	2,289.366	16.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	35.76640		0.03577		36.53910	0.03654	35.766	16.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	2,007.58440		2.00758		1,918.64800	1.91865	2,007.584	16.21	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	53.98440		0.05398		56.14800	0.05615	53.984	16.21	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,780.21960		1.78022		1,692.20540	1.69221	1,780.220	15.88	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	76.61960		0.07662		79.70540	0.07971	76.620	15.88	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,603.63660		1.60364		1,516.61750	1.51662	1,603.637	15.61	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	100.03660		0.10004		104.11750	0.10412	100.037	15.61	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,276.42250		1.27642		1,194.58880	1.19459	1,276.423	15.09	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	162.82250		0.16282		172.08880	0.17209	162.823	15.09	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,268.37590		1.26838		1,187.23660	1.18724	1,268.376	15.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	164.77590		0.16478		174.73660	0.17474	164.776	15.08	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,260.35090		1.26035		1,179.90900	1.17991	1,260.351	15.06	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	166.75090		0.16675		177.40900	0.17741	166.751	15.06	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,156.23550		1.15624		1,080.25040	1.08025	1,156.236	15.09	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	202.63550		0.20264		217.75040	0.21775	202.635	15.09	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,121.17760		1.12118		1,046.00060	1.04600	1,121.178	15.13	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	217.57760		0.21758		233.50060	0.23350	217.578	15.13	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	606.87650		0.60688		559.56070	0.55956	606.877	16.95	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	703.27650		0.70328		747.06070	0.74706	703.276	16.95	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	387.73470		0.38773		356.94130	0.35694	387.735	18.82	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,284.13470		1.28413		1,344.44130	1.34444	1,284.135	18.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	332.31050		0.33231		305.80620	0.30581	332.311	19.52	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,528.71050		1.52871		1,593.30620	1.59331	1,528.710	19.52	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	286.79500		0.28680		264.24130	0.26424	286.795	20.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,783.19500		1.78320		1,851.74130	1.85174	1,783.195	20.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	249.65660		0.24966		230.44030	0.23044	249.657	20.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,046.05660		2.04606		2,117.94030	2.11794	2,046.057	20.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	213.10380		0.21310		205.50830	0.20551	213.104	21.91	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,409.50380		2.40950		2,493.00830	2.49301	2,409.504	21.91	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry			9.60000		9.60000		9.60000	9.60000		10.00	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.59	Call	10.00000		0.01000		10.00000	0.01000	10.000	10.00	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.59	Put	0.00000		0.00000		0.00000	0.00000	0.000	10.00	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.60	Call	0.00040		0.00000		0.00040	0.00000	0.000	10.00	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.60	Put	0.00040		0.00000		0.00040	0.00000	0.000	10.00	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.61	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.00	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.61	Put	10.00000		0.01000		10.00000	0.01000	10.000	10.00	0.00	0	0.00
\$ / R	On 24/06/2014	Any day expiry			9.97000		9.97000		9.97000	9.97000		10.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.86950		10.86950		10.77620	10.77620		17.01	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,997.86330		2.99786		2,904.86560	2.90487	2,997.863	17.77	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	28.36330		0.02836		28.66560	0.02867	28.363	17.77	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,518.47660		2.51848		2,425.80470	2.42580	2,518.477	16.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	48.97660		0.04898		49.60470	0.04960	48.977	16.70	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	2,056.78120		2.05678		1,967.53520	1.96754	2,056.781	15.89	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	87.28120		0.08728		91.33520	0.09134	87.281	15.89	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,251.54130		1.25154		1,174.38940	1.17439	1,251.541	15.34	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	282.04130		0.28204		298.18940	0.29819	282.041	15.34	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	1,014.98550		1.01499		949.68740	0.94969	1,014.986	15.76	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	435.48550		0.43549		463.48740	0.46349	435.486	15.76	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	1,009.43590		1.00944		944.84840	0.94485	1,009.436	15.77	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	439.93590		0.43994		468.64840	0.46865	439.936	15.77	0.00	0	0.00



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	10.31	Call	1,004.39880	1.00440	940.03700	0.94004	1,004.399	15.79	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.31	Put	444.89880	0.44490	473.83700	0.47384	444.899	15.79	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.95	Call	733.82890	0.73383	682.35570	0.68236	733.829	17.21	0.00	0	6.00
\$ / R	On	15/09/2014		Foreign Exchange Future	10.95	Put	814.32890	0.81433	856.15570	0.85616	814.329	17.21	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Call	436.04920	0.43605	404.70660	0.40471	436.049	19.56	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Put	1,666.54920	1.66655	1,728.50660	1.72851	1,666.549	19.56	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Call	357.18820	0.35719	331.90320	0.33190	357.188	20.56	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Put	2,087.68820	2.08769	2,155.70320	2.15570	2,087.688	20.56	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Call	302.13950	0.30214	287.97240	0.28797	302.140	21.93	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Put	2,582.63950	2.58264	2,661.77240	2.66177	2,582.640	21.93	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future			11.02350	11.02350	10.93050	10.93050		17.39	0.00	0	6,400.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Call	3,064.70610	3.06471	2,971.48900	2.97149	3,064.706	17.31	0.00	0	200.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Put	41.20610	0.04121	40.98900	0.04099	41.206	17.31	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Call	2,639.38800	2.63939	2,546.18310	2.54618	2,639.388	16.53	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Put	65.88800	0.06589	65.68310	0.06568	65.888	16.53	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Call	2,592.79280	2.59279	2,499.59900	2.49960	2,592.793	16.44	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Put	69.29280	0.06929	69.09900	0.06910	69.293	16.44	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Call	2,546.35090	2.54635	2,453.16930	2.45317	2,546.351	16.35	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Put	72.85090	0.07285	72.66930	0.07267	72.851	16.35	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Call	1,654.56830	1.65457	1,567.01390	1.56701	1,654.568	15.62	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Put	231.06830	0.23107	236.51390	0.23651	231.068	15.62	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Call	1,369.34060	1.36934	1,291.82460	1.29182	1,369.341	15.64	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Put	345.84060	0.34584	361.32460	0.36132	345.841	15.64	0.00	0	6.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Call	884.63150	0.88463	826.97300	0.82697	884.631	17.39	0.00	0	6.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Put	861.13150	0.86113	896.47300	0.89647	861.131	17.39	0.00	0	0.00
\$ / R	On	14/12/2015		Foreign Exchange Future			11.66570	11.66570	11.57410	11.57410		18.29	0.00	0	0.00
\$ / R	On	14/12/2015		Foreign Exchange Future	9.15	Call	2,720.24840	2.72025	2,625.93470	2.62593	2,720.248	15.87	0.00	0	0.00
\$ / R	On	14/12/2015		Foreign Exchange Future	9.15	Put	204.54840	0.20455	201.83470	0.20183	204.548	15.87	0.00	0	0.00
\$ / R	On	14/12/2015		Foreign Exchange Future	9.20	Call	2,678.49900	2.67850	2,584.23960	2.58424	2,678.499	15.84	0.00	0	0.00
\$ / R	On	14/12/2015		Foreign Exchange Future	9.20	Put	212.79900	0.21280	210.13960	0.21014	212.799	15.84	0.00	0	0.00
\$ / R	On	14/12/2015		Foreign Exchange Future	9.25	Call	2,637.00070	2.63700	2,542.79930	2.54280	2,637.001	15.80	0.00	0	0.00
\$ / R	On	14/12/2015		Foreign Exchange Future	9.25	Put	221.30070	0.22130	218.69930	0.21870	221.301	15.80	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future			10.27250	10.27250	10.18890	10.18890		15.47	369,810.00	36	703.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.89	Call	138,284.35490	1.38284	129,930.15790	1.29930	138,284.355	19.18	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.89	Put	34.35490	0.00034	40.15790	0.00040	34.355	19.18	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.90	Call	137,285.99620	1.37286	128,932.08950	1.28932	137,285.996	19.13	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.90	Put	35.99620	0.00036	42.08950	0.00042	35.996	19.13	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.91	Call	136,287.71530	1.36288	127,934.11390	1.27934	136,287.715	19.08	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.91	Put	37.71530	0.00038	44.11390	0.00044	37.715	19.08	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	9.60	Call	68,148.38550	0.68148	60,057.94330	0.60058	68,148.385	15.58	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	9.60	Put	898.38550	0.00898	1,167.94330	0.01168	898.386	15.58	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	10.35	Call	13,974.38770	0.13974	10,565.04690	0.10565	13,974.388	16.01	0.00	0	200.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	10.35	Put	21,724.38770	0.21724	26,675.04690	0.26675	21,724.388	16.01	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future			10.40570	10.40570	10.32050	10.32050		16.04	20,811.40	2	19.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.49	Call	97,281.95030	0.97282	89,465.51330	0.89466	97,281.950	14.99	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.49	Put	5,711.95030	0.05712	6,415.51330	0.06416	5,711.950	14.99	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.50	Call	96,425.63850	0.96426	88,623.20950	0.88623	96,425.638	14.99	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.50	Put	5,855.63850	0.05856	6,573.20950	0.06573	5,855.638	14.99	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.51	Call	95,572.02610	0.95572	87,783.94010	0.87784	95,572.026	14.98	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.51	Put	6,002.02610	0.06002	6,733.94010	0.06734	6,002.026	14.98	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Call	44,454.78110	0.44455	39,156.15900	0.39156	44,454.781	15.70	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Put	28,884.78110	0.28885	32,106.15900	0.32106	28,884.781	15.70	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Call	39,696.99890	0.39697	34,878.45460	0.34878	39,696.999	15.93	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Put	34,126.99890	0.34127	37,828.45460	0.37828	34,126.999	15.93	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Call	22,966.05070	0.22966	19,994.33170	0.19994	22,966.051	17.50	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Put	67,396.05070	0.67396	72,944.33170	0.72944	67,396.051	17.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.55440									
\$ / R MAXI	On	17/03/2014	10.49	Put	Foreign Exchange Future	48,435.12230	10.55440	52,359.44650	10.46640	0.52359	48,435.122	16.29	0.00	0	0	0.00
\$ / R MAXI	On	17/03/2014	10.49	Call	Foreign Exchange Future	54,875.12230	0.54875	49,999.44650	0.49999	0.49999	54,875.122	16.29	0.00	0	0	0.00
\$ / R MAXI	On	17/03/2014	10.50	Call	Foreign Exchange Future	54,455.97690	0.54456	49,618.60770	0.49619	0.49619	54,455.977	16.31	0.00	0	0	0.00
\$ / R MAXI	On	17/03/2014	10.50	Put	Foreign Exchange Future	49,015.97690	0.49016	52,978.60770	0.52979	0.52979	49,015.977	16.31	0.00	0	0	0.00
\$ / R MAXI	On	17/03/2014	10.51	Call	Foreign Exchange Future	54,040.34790	0.54040	49,241.21290	0.49241	0.49241	54,040.348	16.34	0.00	0	0	0.00
\$ / R MAXI	On	17/03/2014	10.51	Put	Foreign Exchange Future	49,600.34790	0.49600	53,601.21290	0.53601	0.53601	49,600.348	16.34	0.00	0	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future		16.11440		15.97170	15.97170			51,566,080.00	3,200		42,326.00
£ / R	On	16/09/2013	14.74	Call	Foreign Exchange Future	1,381.21670	1.38122	1,240.62340	1.24062	1.24062	1,381.217	17.12	0.00	0	0	0.00
£ / R	On	16/09/2013	14.74	Put	Foreign Exchange Future	6,816.1670	0.00682	8,92340	0.00892	0.00892	6,817	17.12	0.00	0	0	0.00
£ / R	On	16/09/2013	14.75	Call	Foreign Exchange Future	1,371.33950	1.37134	1,230.75970	1.23076	1.23076	1,371.340	17.06	0.00	0	0	0.00
£ / R	On	16/09/2013	14.75	Put	Foreign Exchange Future	6,939.950	0.00694	9,05970	0.00906	0.00906	6,940	17.06	0.00	0	0	0.00
£ / R	On	16/09/2013	14.76	Call	Foreign Exchange Future	1,361.46480	1.36146	1,220.89850	1.22090	1.22090	1,361.465	17.00	0.00	0	0	0.00
£ / R	On	16/09/2013	14.76	Put	Foreign Exchange Future	7,064.80	0.00706	9,19850	0.00920	0.00920	7,065	17.00	0.00	0	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		16.31240		16.16740	16.16740			11,157,681.60	684		8,264.00
£ / R	On	13/12/2013	14.89	Call	Foreign Exchange Future	1,490.53420	1.49053	1,354.12450	1.35412	1.35412	1,490.534	13.70	0.00	0	0	0.00
£ / R	On	13/12/2013	14.89	Put	Foreign Exchange Future	68,134.20	0.06813	76,72450	0.07672	0.07672	68,134	13.70	0.00	0	0	0.00
£ / R	On	13/12/2013	14.90	Call	Foreign Exchange Future	1,481.77390	1.48177	1,345.77320	1.34577	1.34577	1,481.774	13.70	0.00	0	0	0.00
£ / R	On	13/12/2013	14.90	Put	Foreign Exchange Future	69,373.90	0.06937	78,37320	0.07837	0.07837	69,374	13.70	0.00	0	0	0.00
£ / R	On	13/12/2013	14.91	Call	Foreign Exchange Future	1,473.02980	1.47303	1,337.44550	1.33745	1.33745	1,473.030	13.70	0.00	0	0	0.00
£ / R	On	13/12/2013	14.91	Put	Foreign Exchange Future	70,629.80	0.07063	80,04550	0.08005	0.08005	70,630	13.70	0.00	0	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		16.53610		16.38610	16.38610			0.00	0		1,950.00
£ / R	On	17/03/2014	12.85	Put	Foreign Exchange Future	24,113.60	0.02411	26,02770	0.02603	0.02603	24,114	17.95	0.00	0	0	327.00
£ / R	On	17/03/2014	12.85	Call	Foreign Exchange Future	3,710.21360	3.71021	3,562.12770	3.56213	3.56213	3,710.214	17.95	0.00	0	0	0.00
£ / R	On	17/03/2014	13.00	Call	Foreign Exchange Future	3,562.71480	3.56271	3,414.82010	3.41482	3.41482	3,562.715	17.55	0.00	0	0	0.00
£ / R	On	17/03/2014	13.00	Put	Foreign Exchange Future	26,614.80	0.02661	28,72010	0.02872	0.02872	26,615	17.55	0.00	0	0	327.00
£ / R	On	17/03/2014	14.25	Call	Foreign Exchange Future	2,360.73610	2.36074	2,220.44130	2.22044	2.22044	2,360.736	14.89	0.00	0	0	0.00
£ / R	On	17/03/2014	14.25	Put	Foreign Exchange Future	74,636.10	0.07464	84,34130	0.08434	0.08434	74,636	14.89	0.00	0	0	327.00
£ / R	On	17/03/2014	14.29	Call	Foreign Exchange Future	2,323.32120	2.32332	2,183.42680	2.18343	2.18343	2,323.321	14.81	0.00	0	0	0.00
£ / R	On	17/03/2014	14.29	Put	Foreign Exchange Future	77,221.20	0.07722	87,32680	0.08733	0.08733	77,221	14.81	0.00	0	0	0.00
£ / R	On	17/03/2014	14.30	Call	Foreign Exchange Future	2,313.98280	2.31398	2,174.19040	2.17419	2.17419	2,313.983	14.79	0.00	0	0	0.00
£ / R	On	17/03/2014	14.30	Put	Foreign Exchange Future	77,882.80	0.07788	88,09040	0.08809	0.08809	77,883	14.79	0.00	0	0	0.00
£ / R	On	17/03/2014	14.31	Call	Foreign Exchange Future	2,304.64800	2.30465	2,164.95830	2.16496	2.16496	2,304.648	14.77	0.00	0	0	0.00
£ / R	On	17/03/2014	14.31	Put	Foreign Exchange Future	78,548.00	0.07855	88,85830	0.08886	0.08886	78,548	14.77	0.00	0	0	0.00
£ / R	On	17/03/2014	14.50	Put	Foreign Exchange Future	92,326.60	0.09233	104,78890	0.10479	0.10479	92,327	14.39	0.00	0	0	327.00
£ / R	On	17/03/2014	14.50	Call	Foreign Exchange Future	2,128.42660	2.12843	1,990.88890	1.99089	1.99089	2,128.427	14.39	0.00	0	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.76130		16.60630	16.60630			0.00	0		100.00
£ / R	On	13/06/2014	16.04	Call	Foreign Exchange Future	1,242.99690	1.24300	1,153.10660	1.15311	1.15311	1,242.997	14.15	0.00	0	0	0.00
£ / R	On	13/06/2014	16.04	Put	Foreign Exchange Future	521,696.90	0.52170	586,806.60	0.58681	0.58681	521,697	14.15	0.00	0	0	0.00
£ / R	On	13/06/2014	16.05	Call	Foreign Exchange Future	1,237.48080	1.23748	1,147.89540	1.14790	1.14790	1,237.481	14.16	0.00	0	0	0.00
£ / R	On	13/06/2014	16.05	Put	Foreign Exchange Future	526,180.80	0.52618	591,595.40	0.59160	0.59160	526,181	14.16	0.00	0	0	0.00
£ / R	On	13/06/2014	16.06	Call	Foreign Exchange Future	1,231.98040	1.23198	1,142.71060	1.14271	1.14271	1,231.980	14.17	0.00	0	0	0.00
£ / R	On	13/06/2014	16.06	Put	Foreign Exchange Future	530,680.40	0.53068	596,410.60	0.59641	0.59641	530,680	14.17	0.00	0	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.10517		0.10491	0.10491			0.00	0		241.00
¥ / R	On	16/09/2013	0.09	Call	Foreign Exchange Future	1,516.92680	0.01517	1,491.31280	0.01491	0.01491	1,516.927	20.39	0.00	0	0	0.00
¥ / R	On	16/09/2013	0.09	Put	Foreign Exchange Future	0,326.80	0.00000	0,412.80	0.00000	0.00000	0,327	20.39	0.00	0	0	0.00
¥ / R	On	16/09/2013	0.10	Call	Foreign Exchange Future	533,340.40	0.00533	511,909.70	0.00512	0.00512	533,340	14.23	0.00	0	0	0.00
¥ / R	On	16/09/2013	0.10	Put	Foreign Exchange Future	16,740.40	0.00017	21,009.70	0.00021	0.00021	16,740	14.23	0.00	0	0	0.00
¥ / R	On	16/09/2013	0.11	Call	Foreign Exchange Future	44,869.00	0.00045	43,023.80	0.00043	0.00043	44,869	17.49	0.00	0	0	0.00
¥ / R	On	16/09/2013	0.11	Put	Foreign Exchange Future	528,269.00	0.00528	552,123.80	0.00552	0.00552	528,269	17.49	0.00	0	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.10659		0.10632	0.10632			0.00	0		14,275.00
¥ / R	On	13/12/2013	0.09	Call	Foreign Exchange Future	1,668,865.30	0.01669	1,641,978.30	0.01642	0.01642	1,668,865	16.13	0.00	0	0	0.00
¥ / R	On	13/12/2013	0.09	Put	Foreign Exchange Future	10,365.30	0.00010	9,978.30	0.00010	0.00010	10,365	16.13	0.00	0	0	0.00
¥ / R	On	13/12/2013	0.10	Call	Foreign Exchange Future	791,600.90	0.00792	767,591.60	0.00768	0.00768	791,601	16.23	0.00	0	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
¥ / R	On	13/12/2013		Foreign Exchange Future	0.10	Put	133.10090	0.00133	135.59160	0.00136	133.101	16.23	0.00	0	0.00
¥ / R	On	13/12/2013		Foreign Exchange Future	0.11	Call	293.13700	0.00293	279.91960	0.00280	293.137	18.36	0.00	0	0.00
¥ / R	On	13/12/2013		Foreign Exchange Future	0.11	Put	634.63700	0.00635	647.91960	0.00648	634.637	18.36	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future			13.74450	13.74450	13.68140	13.68140	14.36	77,670,169.50	5,651	70,327.00	
€ / R	On	16/09/2013		Foreign Exchange Future	11.30	Call	2,444.56800	2.44457	2,381.49750	2.38150	2,444.568	21.72	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	11.30	Put	0.06800	0.00007	0.09750	0.00010	0.068	21.72	0.00	0	29,000.00
€ / R	On	16/09/2013		Foreign Exchange Future	11.50	Put	0.14180	0.00014	0.19870	0.00020	0.142	21.02	0.00	0	400.00
€ / R	On	16/09/2013		Foreign Exchange Future	11.50	Call	2,244.64180	2.24464	2,181.59870	2.18160	2,244.642	21.02	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	11.55	Call	2,194.67010	2.19467	2,131.63710	2.13164	2,194.670	20.85	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	11.55	Put	0.17010	0.00017	0.23710	0.00024	0.170	20.85	0.00	0	500.00
€ / R	On	16/09/2013		Foreign Exchange Future	11.99	Call	1,755.32670	1.75533	1,692.50060	1.69250	1,755.327	19.31	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	11.99	Put	0.82670	0.00083	1.10060	0.00110	0.827	19.31	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.00	Call	1,745.35640	1.74536	1,682.53920	1.68254	1,745.356	19.28	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.00	Put	0.85640	0.00086	1.13920	0.00114	0.856	19.28	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.01	Call	1,735.38730	1.73539	1,672.57900	1.67258	1,735.387	19.24	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.01	Put	0.88730	0.00089	1.17900	0.00118	0.887	19.24	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.05	Put	1.02180	0.00102	1.35250	0.00135	1.022	19.10	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.05	Call	1,695.52180	1.69552	1,632.75250	1.63275	1,695.522	19.10	0.00	0	400.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.10	Call	1,645.71820	1.64572	1,583.00490	1.58300	1,645.718	18.93	0.00	0	500.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.10	Put	1.21820	0.00122	1.60490	0.00160	1.218	18.93	0.00	0	30,800.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.25	Call	1,496.55500	1.49655	1,434.07040	1.43407	1,496.555	18.41	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.25	Put	2.05500	0.00206	2.67040	0.00267	2.055	18.41	0.00	0	200.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.35	Put	2.90050	0.00290	3.73580	0.00374	2.901	18.06	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.35	Call	1,397.40050	1.39740	1,335.13580	1.33514	1,397.400	18.06	0.00	0	200.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.55	Call	1,198.98310	1.19898	1,137.56710	1.13757	1,198.983	16.71	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.55	Put	4.48310	0.00448	6.16710	0.00617	4.483	16.71	0.00	0	46,000.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.85	Call	903.64510	0.90365	845.01250	0.84501	903.645	14.69	0.00	0	200.00
€ / R	On	16/09/2013		Foreign Exchange Future	12.85	Put	9.14510	0.00915	13.61250	0.01361	9.145	14.69	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	13.10	Put	22.15370	0.02215	32.20150	0.03220	22.154	13.77	0.00	0	36,000.00
€ / R	On	16/09/2013		Foreign Exchange Future	13.10	Call	666.65370	0.66665	613.60150	0.61360	666.654	13.77	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	13.80	Call	189.37870	0.18938	166.92940	0.16693	189.379	14.73	0.00	0	24,712.00
€ / R	On	16/09/2013		Foreign Exchange Future	13.80	Put	244.87870	0.24488	285.52940	0.28553	244.879	14.73	0.00	0	0.00
€ / R	On	16/09/2013		Foreign Exchange Future	14.50	Call	39.95980	0.03996	34.23060	0.03423	39.960	17.33	0.00	0	7,900.00
€ / R	On	16/09/2013		Foreign Exchange Future	14.50	Put	795.45980	0.79546	852.83060	0.85283	795.460	17.33	0.00	0	0.00
€ / R	On	21/11/2013		Any day expiry			12.07570	12.07570	12.07570	12.07570	13.20	0.00	0	0	0.00
€ / R	On	21/11/2013		Any day expiry	11.89	Call	414.26450	0.41426	415.91200	0.41591	414.264	13.03	0.00	0	0.00
€ / R	On	21/11/2013		Any day expiry	11.89	Put	228.56450	0.22856	230.21200	0.23021	228.565	13.03	0.00	0	0.00
€ / R	On	21/11/2013		Any day expiry	11.90	Call	408.73340	0.40873	410.38790	0.41039	408.733	13.04	0.00	0	0.00
€ / R	On	21/11/2013		Any day expiry	11.90	Put	233.03340	0.23303	234.68790	0.23469	233.033	13.04	0.00	0	0.00
€ / R	On	21/11/2013		Any day expiry	11.91	Call	403.25660	0.40326	404.91780	0.40492	403.257	13.05	0.00	0	0.00
€ / R	On	21/11/2013		Any day expiry	11.91	Put	237.55660	0.23756	239.21780	0.23922	237.557	13.05	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future			13.92750	13.92750	13.86290	13.86290	14.99	20,612,700.00	1,480	33,396.00	
€ / R	On	13/12/2013		Foreign Exchange Future	11.20	Call	2,736.79590	2.73680	2,672.95440	2.67295	2,736.796	18.86	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.20	Put	9.29590	0.00930	10.05440	0.01005	9.296	18.86	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.44	Call	2,496.65460	2.49665	2,433.00340	2.43300	2,496.655	17.99	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.44	Put	12.15460	0.01215	13.10340	0.01310	12.155	17.99	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.49	Call	2,447.35030	2.44735	2,383.74510	2.38375	2,447.350	17.81	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.49	Put	12.85030	0.01285	13.84510	0.01385	12.850	17.81	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.54	Call	2,398.08850	2.39809	2,334.53200	2.33453	2,398.089	17.63	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	11.54	Put	13.58850	0.01359	14.63200	0.01463	13.588	17.63	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.50	Call	1,469.10960	1.46911	1,409.58410	1.40958	1,469.110	14.20	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.50	Put	41.60960	0.04161	46.68410	0.04668	41.610	14.20	0.00	0	200.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.60	Call	1,378.99160	1.37899	1,320.52200	1.32052	1,378.992	14.18	0.00	0	0.00
€ / R	On	13/12/2013		Foreign Exchange Future	12.60	Put	51.49160	0.05149	57.62200	0.05762	51.492	14.18	0.00	0	200.00
€ / R	On	13/12/2013		Foreign Exchange Future	13.10	Call	960.03840	0.96004	908.99500	0.90900	960.038	14.08	0.00	0	200.00
€ / R	On	13/12/2013		Foreign Exchange Future	13.10	Put	132.53840	0.13254	146.09500	0.14610	132.538	14.08	0.00	0	0.00

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			14.13120		14.13120		14.06380	14.06380		15.26	0.00	0	7,837.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,735.01200		1.73501	1,672.80840	1.67281	1,735.012	1,735.012	14.48	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	93.81200		0.09381	99.00840	0.09901	93.812	93.812	14.48	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,726.16810		1.72617	1,664.01380	1.66401	1,726.168	1,726.168	14.46	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	94.96810		0.09497	100.21380	0.10021	94.968	94.968	14.46	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	96.13420		0.09613	101.43420	0.10143	96.134	96.134	14.45	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,717.33420		1.71733	1,655.23420	1.65523	1,717.334	1,717.334	14.45	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.33580		14.33580	14.26480	14.26480			15.58	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,054.29100		1.05429	1,007.88840	1.00789	1,054.291	1,054.291	14.86	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	508.49100		0.50849	533.08840	0.53309	508.491	508.491	14.86	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,049.10590		1.04911	1,002.85680	1.00286	1,049.106	1,049.106	14.87	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	513.30590		0.51331	538.05680	0.53806	513.306	513.306	14.87	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,043.93970		1.04394	997.84900	0.99785	1,043.940	1,043.940	14.89	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	518.13970		0.51814	543.04900	0.54305	518.140	518.140	14.89	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.77840		14.77840	14.70600	14.70600			16.29	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,615.44150		1.61544	1,554.09210	1.55409	1,615.441	1,615.441	15.05	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	527.04150		0.52704	538.09210	0.53809	527.042	527.042	15.05	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	531.14420		0.53114	542.29490	0.54229	531.144	531.144	15.06	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,609.54420		1.60954	1,548.29490	1.54829	1,609.544	1,609.544	15.06	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,603.67090		1.60367	1,542.51620	1.54252	1,603.671	1,603.671	15.07	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	535.27090		0.53527	546.51620	0.54652	535.271	535.271	15.07	0.00	0	0.00
2025	On 07/11/2013	Bond Future			107.87588		107.87588	107.93506	107.93506			0.00	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	0.000	0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	3,114.12000		3.11412	3,054.94000	3.05494	3,114.120	3,114.120	0.00	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	0.000	0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	3,124.12000		3.12412	3,064.94000	3.06494	3,124.120	3,124.120	0.00	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	0.000	0.00	0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	3,134.12000		3.13412	3,074.94000	3.07494	3,134.120	3,134.120	0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future			104.24859		104.24859	104.69043	104.69043			0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.000	0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	5,741.41000		5.74141	5,299.57000	5.29957	5,741.410	5,741.410	0.00	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	0.000	0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Put	5,751.41000		5.75141	5,309.57000	5.30957	5,751.410	5,751.410	0.00	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	0.000	0.00	0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	5,761.41000		5.76141	5,319.57000	5.31957	5,761.410	5,761.410	0.00	0.00	0	0.00
2050	On 07/11/2013	Bond Future			105.50054		105.50054	106.82750	106.82750			0.00	0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.000	0.00	0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	4,489.46000		4.48946	3,162.50000	3.16250	4,489.460	4,489.460	0.00	0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.000	0.00	0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	4,499.46000		4.49946	3,172.50000	3.17250	4,499.460	4,499.460	0.00	0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.000	0.00	0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	4,509.46000		4.50946	3,182.50000	3.18250	4,509.460	4,509.460	0.00	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 07/11/2013	Index Future			401.04900		401.04900	402.70000	402.70000			0.00	0.00	0	0.00
AL37	On 06/02/2014	Index Future			406.31100		406.31100	407.98400	407.98400			0.00	0.00	0	0.00
AL7T	On 07/11/2013	Index Future			467.84900		467.84900	470.63700	470.63700			0.00	0.00	0	1.00
AL7T	On 06/02/2014	Index Future			473.98800		473.98800	476.81200	476.81200			0.00	0.00	0	0.00
ALBI	On 07/11/2013	Index Future			420.68300		420.68300	422.61600	422.61600			0.00	0.00	0	770.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ALBI	On 06/02/2014		Index Future		426.20300	426.20300	428.16100	428.16100			0.00	0	73.00
AU\$ / R	On 16/09/2013		Foreign Exchange Future		9.25440	9.25440	9.24080	9.24080		11.73	71,258,880.00	7,700	8,458.00
AU\$ / R	On 16/09/2013	8.50	Call	Foreign Exchange Future	756.37060	0.75637	743.27460	0.74327	756.371	14.82	0.00	0	0.00
AU\$ / R	On 16/09/2013	8.50	Put	Foreign Exchange Future	1.97060	0.00197	2.47460	0.00247	1.971	14.82	0.00	0	201.00
AU\$ / R	On 16/09/2013	8.80	Put	Foreign Exchange Future	7.92130	0.00792	8.28570	0.00829	7.921	12.26	0.00	0	201.00
AU\$ / R	On 16/09/2013	8.80	Call	Foreign Exchange Future	462.32130	0.46232	449.08570	0.44909	462.321	12.26	0.00	0	0.00
AU\$ / R	On 16/09/2013	8.89	Call	Foreign Exchange Future	379.63800	0.37964	367.19060	0.36719	379.638	12.15	0.00	0	0.00
AU\$ / R	On 16/09/2013	8.89	Put	Foreign Exchange Future	15.23800	0.01524	16.39060	0.01639	15.238	12.15	0.00	0	0.00
AU\$ / R	On 16/09/2013	8.90	Call	Foreign Exchange Future	370.72390	0.37072	358.39860	0.35840	370.724	12.14	0.00	0	0.00
AU\$ / R	On 16/09/2013	8.90	Put	Foreign Exchange Future	16.32390	0.01632	17.59860	0.01760	16.324	12.14	0.00	0	0.00
AU\$ / R	On 16/09/2013	8.91	Call	Foreign Exchange Future	361.87380	0.36187	349.67710	0.34968	361.874	12.13	0.00	0	0.00
AU\$ / R	On 16/09/2013	8.91	Put	Foreign Exchange Future	17.47380	0.01747	18.87710	0.01888	17.474	12.13	0.00	0	0.00
AU\$ / R	On 16/09/2013	9.30	Call	Foreign Exchange Future	94.87190	0.09487	91.73820	0.09174	94.872	11.77	0.00	0	201.00
AU\$ / R	On 16/09/2013	9.30	Put	Foreign Exchange Future	140.47190	0.14047	150.93820	0.15094	140.472	11.77	0.00	0	0.00
AU\$ / R	On 16/09/2013	10.30	Call	Foreign Exchange Future	1.42660	0.00143	1.52590	0.00153	1.427	17.10	0.00	0	201.00
AU\$ / R	On 16/09/2013	10.30	Put	Foreign Exchange Future	1,047.02660	1.04703	1,060.72590	1.06073	1,047.027	17.10	0.00	0	0.00
AU\$ / R	On 13/12/2013		Foreign Exchange Future		9.31760	9.31760	9.30360	9.30360		11.89	11,181,120.00	1,200	10,370.00
AU\$ / R	On 13/12/2013	8.30	Call	Foreign Exchange Future	1,032.95720	1.03296	1,019.06940	1.01907	1,032.957	13.04	0.00	0	0.00
AU\$ / R	On 13/12/2013	8.30	Put	Foreign Exchange Future	15.35720	0.01536	15.46940	0.01547	15.357	13.04	0.00	0	201.00
AU\$ / R	On 13/12/2013	8.60	Call	Foreign Exchange Future	754.09860	0.75410	741.44620	0.74145	754.099	12.25	0.00	0	0.00
AU\$ / R	On 13/12/2013	8.60	Put	Foreign Exchange Future	36.49860	0.03650	37.84620	0.03785	36.499	12.25	0.00	0	100.00
AU\$ / R	On 13/12/2013	9.30	Call	Foreign Exchange Future	255.69740	0.25570	250.21350	0.25021	255.697	11.89	0.00	0	201.00
AU\$ / R	On 13/12/2013	9.30	Put	Foreign Exchange Future	238.09740	0.23810	246.61350	0.24661	238.097	11.89	0.00	0	0.00
AU\$ / R	On 13/12/2013	9.46	Call	Foreign Exchange Future	189.74940	0.18975	185.74710	0.18575	189.749	12.17	0.00	0	0.00
AU\$ / R	On 13/12/2013	9.46	Put	Foreign Exchange Future	332.14940	0.33215	342.14710	0.34215	332.149	12.17	0.00	0	0.00
AU\$ / R	On 13/12/2013	9.47	Call	Foreign Exchange Future	186.14160	0.18614	182.22350	0.18222	186.142	12.18	0.00	0	0.00
AU\$ / R	On 13/12/2013	9.47	Put	Foreign Exchange Future	338.54160	0.33854	348.62350	0.34862	338.542	12.18	0.00	0	0.00
AU\$ / R	On 13/12/2013	9.48	Call	Foreign Exchange Future	182.59130	0.18259	178.75840	0.17876	182.591	12.20	0.00	0	0.00
AU\$ / R	On 13/12/2013	9.48	Put	Foreign Exchange Future	344.99130	0.34499	355.15840	0.35516	344.991	12.20	0.00	0	0.00
AU\$ / R	On 13/12/2013	9.60	Call	Foreign Exchange Future	144.26310	0.14426	141.35160	0.14135	144.263	12.41	0.00	0	100.00
AU\$ / R	On 13/12/2013	9.60	Put	Foreign Exchange Future	426.66310	0.42666	437.75160	0.43775	426.663	12.41	0.00	0	0.00
AU\$ / R	On 13/12/2013	10.30	Call	Foreign Exchange Future	31.45340	0.03145	30.70310	0.03070	31.453	13.48	0.00	0	201.00
AU\$ / R	On 13/12/2013	10.30	Put	Foreign Exchange Future	1,013.85340	1.01385	1,027.10310	1.02710	1,013.853	13.48	0.00	0	0.00
AU\$ / R	On 13/12/2013	10.60	Call	Foreign Exchange Future	20.55100	0.02055	20.23510	0.02024	20.551	14.73	0.00	0	100.00
AU\$ / R	On 13/12/2013	10.60	Put	Foreign Exchange Future	1,302.95100	1.30295	1,316.63510	1.31664	1,302.951	14.73	0.00	0	0.00
AU\$ / R	On 17/03/2014		Foreign Exchange Future		9.39530	9.39530	9.38070	9.38070		12.08	0.00	0	3,690.00
AU\$ / R	On 17/03/2014	9.49	Call	Foreign Exchange Future	301.67930	0.30168	296.61820	0.29662	301.679	12.21	0.00	0	0.00
AU\$ / R	On 17/03/2014	9.49	Put	Foreign Exchange Future	396.37930	0.39638	405.91820	0.40592	396.379	12.21	0.00	0	0.00
AU\$ / R	On 17/03/2014	9.50	Call	Foreign Exchange Future	297.70100	0.29770	292.68750	0.29269	297.701	12.22	0.00	0	0.00
AU\$ / R	On 17/03/2014	9.50	Put	Foreign Exchange Future	402.40100	0.40240	411.98750	0.41199	402.401	12.22	0.00	0	0.00
AU\$ / R	On 17/03/2014	9.51	Put	Foreign Exchange Future	408.46420	0.40846	418.10340	0.41810	408.464	12.23	0.00	0	0.00
AU\$ / R	On 17/03/2014	9.51	Call	Foreign Exchange Future	293.76420	0.29376	288.80340	0.28880	293.764	12.23	0.00	0	0.00
AU\$ / R	On 13/06/2014		Foreign Exchange Future		9.47640	9.47640	9.46100	9.46100		12.22	0.00	0	0.00
AU\$ / R	On 13/06/2014	9.89	Call	Foreign Exchange Future	265.87810	0.26588	261.76330	0.26176	265.878	12.72	0.00	0	0.00
AU\$ / R	On 13/06/2014	9.89	Put	Foreign Exchange Future	679.47810	0.67948	690.76330	0.69076	679.478	12.72	0.00	0	0.00
AU\$ / R	On 13/06/2014	9.90	Call	Foreign Exchange Future	262.93030	0.26293	258.86700	0.25887	262.930	12.73	0.00	0	0.00
AU\$ / R	On 13/06/2014	9.90	Put	Foreign Exchange Future	686.53030	0.68653	697.86700	0.69787	686.530	12.73	0.00	0	0.00
AU\$ / R	On 13/06/2014	9.91	Call	Foreign Exchange Future	260.12830	0.26013	256.10600	0.25611	260.128	12.75	0.00	0	0.00
AU\$ / R	On 13/06/2014	9.91	Put	Foreign Exchange Future	693.72830	0.69373	705.10600	0.70511	693.728	12.75	0.00	0	0.00
AU\$ / R	On 14/12/2015		Foreign Exchange Future		9.95310	9.95310	9.95020	9.95020		13.58	0.00	0	0.00
AU\$ / R	On 14/12/2015	7.25	Call	Foreign Exchange Future	2,771.14900	2.77115	2,767.46240	2.76746	2,771.149	14.76	0.00	0	0.00
AU\$ / R	On 14/12/2015	7.25	Put	Foreign Exchange Future	68.04900	0.06805	67.26240	0.06726	68.049	14.76	0.00	0	0.00
AU\$ / R	On 14/12/2015	7.30	Call	Foreign Exchange Future	2,724.87430	2.72487	2,721.23110	2.72123	2,724.874	14.70	0.00	0	0.00
AU\$ / R	On 14/12/2015	7.30	Put	Foreign Exchange Future	71.77430	0.07177	71.03110	0.07103	71.774	14.70	0.00	0	0.00
AU\$ / R	On 14/12/2015	7.35	Put	Foreign Exchange Future	75.66600	0.07567	74.97330	0.07497	75.666	14.64	0.00	0	0.00
AU\$ / R	On 14/12/2015	7.35	Call	Foreign Exchange Future	2,678.76600	2.67877	2,675.17330	2.67517	2,678.766	14.64	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
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.83100		9.83100		9.80530	9.80530		13.83	0.00	0	50.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	745.43960		0.74544	718.23880	0.71824		745.440	15.53	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	4.43960		0.00444	2.93880	0.00294		4.440	15.53	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	735.63940		0.73564	708.38190	0.70838		735.639	15.47	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	4.63940		0.00464	3.08190	0.00308		4.639	15.47	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	725.84840		0.72585	698.53240	0.69853		725.848	15.40	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	4.84840		0.00485	3.23240	0.00323		4.848	15.40	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.93620		9.93620	9.90950	9.90950			14.88	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	329.51660		0.32952	307.05790	0.30706		329.517	14.96	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	333.31660		0.33332	337.55790	0.33756		333.317	14.96	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	325.19940		0.32520	302.88960	0.30289		325.199	14.98	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	338.99940		0.33900	343.38960	0.34339		338.999	14.98	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	320.92790		0.32093	298.77250	0.29877		320.928	15.00	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	344.72790		0.34473	349.27250	0.34927		344.728	15.00	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			253.21480		253.21480	-209.22690	-209.22690				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			544.00270		544.00270	513.66020	513.66020				0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			680.33520		680.33520	617.95970	617.95970				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			506.95750		506.95750	471.06280	471.06280				0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			208.41380		208.41380	182.88550	182.88550				0.00	0	5,000.00
CF CANDO CAEM	On 16/09/2013	Can-Do Future			106.44550		106.44550	106.44550	106.44550				0.00	0	0.00
CF CANDO CAEN	On 16/09/2013	Can-Do Future			164.18110		164.18110	126.23920	126.23920				0.00	0	2,830.00
CF CANDO CAEO	On 26/08/2013	Can-Do Future			14.46660		14.46660	17.36560	17.36560				0.00	0	5,000.00
CF CANDO CAEP	On 30/08/2013	Can-Do Future			0.00000		0.00000	44.96880	44.96880				0.00	0	12,500.00
CF CANDO CAER	On 30/08/2013	Can-Do Future			10,000.00000		10,000.00000	6,877.65250	6,877.65250				0.00	0	0.00
CF CANDO CAES	On 17/09/2013	Can-Do Future			7,901.31070		7,901.31070	6,678.03420	6,678.03420				0.00	0	20.00
CF CANDO CAET	On 17/09/2013	Can-Do Future			5,295.69380		5,295.69380	4,183.04580	4,183.04580				1,010,000.00	20	20.00
CHF / R	On 16/09/2013	Foreign Exchange Future			11.16180		11.16180	11.10420	11.10420			15.38	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	1,324.25820		1.32426	1,267.70800	1.26771		1,324.258	20.96	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	2.45820		0.00246	3.50800	0.00351		2.458	20.96	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	1,314.35530		1.31436	1,257.84310	1.25784		1,314.355	20.92	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	2.55530		0.00256	3.64310	0.00364		2.555	20.92	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	1,304.45600		1.30446	1,247.98310	1.24798		1,304.456	20.88	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	2.65600		0.00266	3.78310	0.00378		2.656	20.88	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.31580		11.31580	11.25680	11.25680			15.40	0.00	0	75.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	684.02550		0.68403	644.63410	0.64463		684.026	14.70	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	158.22550		0.15823	177.83410	0.17783		158.225	14.70	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	677.28640		0.67729	638.15650	0.63816		677.286	14.71	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	161.48640		0.16149	181.35650	0.18136		161.486	14.71	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	670.58830		0.67059	631.72490	0.63172		670.588	14.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	164.78830		0.16479		184.92490	0.18492	164.788	14.72	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.67720		1.67720		1.66480	1.66480		14.85	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,874.04980		0.18740		1,750.28330	0.17503	1,874.050	18.40	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	2.04980		0.00020		2.28330	0.00023	2.050	18.40	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,774.69350		0.17747		1,651.03490	0.16510	1,774.694	18.08	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	2.69350		0.00027		3.03490	0.00030	2.694	18.08	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,675.12060		0.16751		1,551.67910	0.15517	1,675.121	17.47	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	3.12060		0.00031		3.67910	0.00037	3.121	17.47	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.68930		1.68930		1.67680	1.67680		15.15	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	781.80880		0.07818		696.34040	0.06963	781.809	15.15	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	388.80880		0.03888		428.34040	0.04283	388.809	15.15	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	728.73630		0.07287		647.12140	0.06471	728.736	15.28	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	435.73630		0.04357		479.12140	0.04791	435.736	15.28	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	678.61200		0.06786		600.88380	0.06009	678.612	15.41	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	485.61200		0.04856		532.88380	0.05329	485.612	15.41	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			108.12484		108.12484		108.84397	108.84397			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	1,865.16000		1.86516		1,146.03000	1.14603	1,865.160		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	1,875.16000		1.87516		1,156.03000	1.15603	1,875.160		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	1,885.16000		1.88516		1,166.03000	1.16603	1,885.160		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future			10.12886		78.88211		10.07148	79.28385			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	12,882.13000		12.88213		12,480.39000	12.48039	12,882.130		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	12,793.85000		12.79385		12,392.11000	12.39211	12,793.850		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	12,705.70000		12.70570		12,303.96000	12.30396	12,705.700		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			10.26660		79.91714		10.20717	80.32427			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	5,219.03000		5.21903		4,811.90000	4.81190	5,219.030		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	5,143.50000		5.14350		4,736.37000	4.73637	5,143.500		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	5,068.08000		5.06808		4,660.95000	4.66095	5,068.080		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI			420.50500		420.50500		422.33700	422.33700			0.00	0	107.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	254,850.00000		25.48500		36,530.00000	23.65300	254,850.000		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	254,950.00000		25.49500		36,630.00000	23.66300	254,950.000		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	255,050.00000		25.50500		36,730.00000	23.67300	255,050.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			426.02300		426.02300		427.87900	427.87900			0.00	0	268.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	139,670.00000	13.96700		121,110.00000	12.11100		139,670.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	139,770.00000	13.97700		121,210.00000	12.12100		139,770.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	139,870.00000	13.98700		121,310.00000	12.13100		139,870.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI			431.75800	431.75800		433.63900	433.63900				0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Put	102,320.00000	10.23200		83,510.00000	8.35100		102,320.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Put	102,420.00000	10.24200		83,610.00000	8.36100		102,420.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Put	102,520.00000	10.25200		83,710.00000	8.37100		102,520.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000		110.00000	110.00000				0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
IGOV	On 07/11/2013	Index Future			193.87600	193.87600		194.54800	194.54800				0.00	0	1,078.00
IGOV	On 06/02/2014	Index Future			196.44400	196.44400		197.12500	197.12500				0.00	0	166.00
ILBI	On 07/11/2013	Index Future			526.18200	526.18200		527.34500	527.34500				0.00	0	0.00
ILBI	On 06/02/2014	Index Future			533.29800	533.29800		534.47700	534.47700				0.00	0	186.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	0.02000		8.82200	-0.02000			15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	0.10773		8.68300	0.10773			15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	0.05139		8.65500	0.05139			15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500	0.08468		8.97500	0.08468			15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200	0.09581		8.96200	0.09581			15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700	0.06909		8.99700	0.06909			15.00	0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.13300	94.86700		5.14000	94.86000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.22000	94.78000		5.21000	94.79000				0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.28000	94.72000		5.27000	94.73000				0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.33000	94.67000		5.30000	94.70000				71,030,250.00	3,000	3,000.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.49000	94.51000		5.45000	94.55000				0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.61000	94.39000		5.55000	94.45000				0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.55000	94.45000		5.55000	94.45000				0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			6.04000	93.96000		5.91000	94.09000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.35000	93.65000		6.31000	93.69000				0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.72000	93.28000		6.63000	93.37000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			7.02000	92.98000		6.93000	93.07000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			7.33000	92.67000		7.24000	92.76000				0.00	0	250.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.59000	92.41000		7.49000	92.51000				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NZ\$ / R				8.08380	8.08380		8.11920	8.11920		11.06	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future											
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	497.09220	0.49709	531.34850	0.53135	497.092	12.72	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	3.29220	0.00329	2.14850	0.00215	3.292	12.72	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	487.28640	0.48729	521.47040	0.52147	487.286	12.63	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	3.48640	0.00349	2.27040	0.00227	3.486	12.63	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	477.49300	0.47749	511.60020	0.51160	477.493	12.53	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	3.69300	0.00369	2.40020	0.00240	3.693	12.53	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.14860	8.14860	8.18410	8.18410		11.47	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	212.65550	0.21266	225.19460	0.22519	212.655	11.47	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	204.05550	0.20406	181.09460	0.18109	204.055	11.47	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	207.68510	0.20769	219.89120	0.21989	207.685	11.47	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	209.08510	0.20909	185.79120	0.18579	209.085	11.47	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	203.42660	0.20343	215.34390	0.21534	203.427	11.50	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	214.82660	0.21483	191.24390	0.19124	214.827	11.50	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future			9.54190	9.54190	0.10479	9.56650	9.56650	14.95	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Call	168.67530	0.01687	0.10479	202.52980	0.02025	168.675	14.54	0.00	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Put	5,149.67530	0.51497	0.10479	4,937.52980	0.49375	5,149.675	14.54	0.00	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Call	161.91340	0.01619	0.10479	191.75660	0.01918	161.913	14.59	0.00	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Put	5,242.91340	0.52429	0.10479	5,026.75660	0.50268	5,242.913	14.59	0.00	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Call	155.42660	0.01554	0.10479	183.98120	0.01840	155.427	14.64	0.00	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Put	5,336.42660	0.53364	0.10479	5,118.98120	0.51190	5,336.427	14.64	0.00	0.00
R023	On 07/11/2013	Bond Future			8.41777	97.29599		8.31285	97.94802		0.00	0	11,644.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000	0.00000		0.00000	0.00000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	12,946.14000	12.94614	12,294.11000	12.29411	12,946.140		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000	0.00000		0.00000	0.00000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	12,873.41000	12.87341	12,221.38000	12.22138	12,873.410		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000	0.00000		0.00000	0.00000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	12,800.73000	12.80073	12,148.70000	12.14870	12,800.730		0.00	0	0.00
R023	On 06/02/2014	Bond Future			8.54366	98.57256		8.43431	99.23328		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000	0.00000		0.00000	0.00000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	4,356.65000	4.35665	3,695.93000	3.69593	4,356.650		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000	0.00000		0.00000	0.00000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	4,292.97000	4.29297	3,632.25000	3.63225	4,292.970		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000	0.00000		0.00000	0.00000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	4,229.33000	4.22933	3,568.61000	3.56861	4,229.330		0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.54137	114.01951		6.47351	114.14470		0.00	0	31,050.00
R157	On 07/11/2013	Bond Future	5.59	Call	94.14000	0.09414		121.69000	0.12169	94.140	2.89	0.00	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,866.45000	1.86645	1,768.81000	1.76881	1,866.450	2.89	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	96.58000	0.09658		124.61000	0.12461	96.580	2.89	0.00	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,850.07000	1.85007	1,752.91000	1.75291	1,850.070	2.89	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	99.07000	0.09907		127.59000	0.12759	99.070	2.89	0.00	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,833.74000	1.83374	1,737.07000	1.73707	1,833.740	2.89	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.77049	115.51561		6.69043	115.64254		0.00	0	100.00
R157	On 06/02/2014	Bond Future	5.64	Call	232.17000	0.23217		262.94000	0.26294	232.170	2.68	0.00	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	2,043.31000	2.04331	1,947.15000	1.94715	2,043.310	2.68	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	235.33000	0.23533		266.64000	0.26664	235.330	2.68	0.00	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	2,030.27000	2.03027	1,934.65000	1.93465	2,030.270	2.68	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	238.53000	0.23853		270.38000	0.27038	238.530	2.68	0.00	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	2,017.28000	2.01728	1,922.20000	1.92220	2,017.280	2.68	0.00	0	0.00
R157	On 08/05/2014	Bond Future			7.03981	110.26245		6.94315	110.39135		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	96.37000	0.09637		104.08000	0.10408	96.370	2.10	0.00	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,601.48000	2.60148	2,480.29000	2.48029	2,601.480	2.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R157	On 08/05/2014	Bond Future	5.20	Put	2,589.12000		2.58912		2,468.04000	2.46804	2,589.120	2.10	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	97.77000		0.09777		105.59000	0.10559	97.770	2.10	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	99.18000		0.09918		107.12000	0.10712	99.180	2.10	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,576.77000		2.57677		2,455.81000	2.45581	2,576.770	2.10	0.00	0	0.00
R157	On 07/08/2014	Bond Future			7.41720		111.75589		7.29646	111.88657		2.15	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	607.87000		0.60787		647.47000	0.64747	607.870	2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	1,343.92000		1.34392		1,252.84000	1.25284	1,343.920	2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	611.94000		0.61194		651.77000	0.65177	611.940	2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	1,337.07000		1.33707		1,246.22000	1.24622	1,337.070	2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	616.03000		0.61603		656.08000	0.65608	616.030	2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	1,330.24000		1.33024		1,239.61000	1.23961	1,330.240	2.12	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/11/2013	Bond Future			8.67596		118.22955		8.61772	118.72618		15.46	354,688.65	3	56,781.00
R186	On 07/11/2013	Bond Future	6.50	Call	31.55000		0.03155		30.24000	0.03024	31.550	15.16	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	20,847.49000		20.84749		20,349.55000	20.34955	20,847.490	15.16	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	67.83000		0.06783		66.51000	0.06651	67.830	15.16	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	18,237.36000		18.23736		17,739.41000	17.73941	18,237.360	15.16	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	1,224.05000		1.22405		1,290.32000	1.29032	1,224.050	15.24	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	7,180.60000		7.18060		6,750.24000	6.75024	7,180.600	15.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	6,242.39000		6.24239		5,832.83000	5.83283	6,242.390	15.28	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	1,554.77000		1.55477		1,641.84000	1.64184	1,554.770	15.28	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	1,580.59000		1.58059		1,669.17000	1.66917	1,580.590	15.28	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	6,178.29000		6.17829		5,770.24000	5.77024	6,178.290	15.28	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	1,606.70000		1.60670		1,696.82000	1.69682	1,606.700	15.29	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	6,114.58000		6.11458		5,708.07000	5.70807	6,114.580	15.29	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	5,558.44000		5.55844		5,167.16000	5.16716	5,558.440	15.31	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.25	Call	1,854.70000		1.85470		1,960.05000	1.96005	1,854.700	15.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Call	2,674.98000		2.67498		2,823.55000	2.82355	2,674.980	15.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	4,184.80000		4.18480		3,836.74000	3.83674	4,184.800	15.39	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.75	Call	3,684.03000		3.68403		3,894.32000	3.89432	3,684.030	15.46	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	3,057.05000		3.05705		2,770.71000	2.77071	3,057.050	15.46	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	4,883.84000		4.88384		5,148.19000	5.14819	4,883.840	15.58	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	2,175.49000		2.17549		1,943.21000	1.94321	2,175.490	15.58	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.79031		114.49155		8.72989	114.99478		15.68	0.00	0	100.00
R186	On 06/02/2014	Bond Future	7.74	Call	1,664.05000		1.66405		1,715.91000	1.71591	1,664.050	15.39	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	10,879.27000		10.87927		10,427.90000	10.42790	10,879.270	15.39	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	1,683.99000		1.68399		1,737.41000	1.73741	1,683.990	15.39	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	10,806.61000		10.80661		10,356.80000	10.35680	10,806.610	15.39	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	1,704.85000		1.70485		1,759.10000	1.75910	1,704.850	15.39	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	10,734.96000		10.73496		10,285.98000	10.28598	10,734.960	15.39	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.90646		116.03337		8.84372	116.54360		15.22	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,218.09000		1.21809		1,239.18000	1.23918	1,218.090	14.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	17,408.23000		17.40823		16,919.09000	16.91909	17,408.230	14.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,231.46000		1.23146		1,252.95000	1.25295	1,231.460	14.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	17,323.86000		17.32386		16,835.12000	16.83512	17,323.860	14.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	17,239.72000		17.23972		16,751.37000	16.75137	17,239.720	14.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,244.95000		1.24495		1,266.83000	1.26683	1,244.950	14.96	0.00	0	0.00
R186	On 07/08/2014	Bond Future			9.02593		112.31427		8.96078	112.83152		15.22	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,176.93000		4.17693		4,295.78000	4.29578	4,176.930	15.03	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	10,221.59000		10.22159		9,823.19000	9.82319	10,221.590	15.03	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,206.71000		4.20671		4,326.02000	4.32602	4,206.710	15.03	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R186	On 07/08/2014	Bond Future	8.30	Put	10,166.19000	10.16619	9,768.25000	9.76825	10,166.190	15.03	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,236.62000	4.23662	4,356.38000	4.35638	4,236.620	15.04	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	10,111.00000	10.11100	9,713.51000	9.71351	10,111.000	15.04	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 07/11/2013	Bond Future			276.11642	276.11642	277.41173	277.41173			0.00	0	2,097.00
R197	On 07/11/2013	Bond Future	279.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Put	3,873.58000	3.87358	2,578.27000	2.57827	3,873.580		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	3,883.58000	3.88358	2,588.27000	2.58827	3,883.580		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	3,893.58000	3.89358	2,598.27000	2.59827	3,893.580		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.48977	106.88712	5.45538	106.92456		1.74	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	83.78000	0.08378	96.52000	0.09652	83.780	1.70	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	849.44000	0.84944	824.74000	0.82474	849.440	1.70	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	85.93000	0.08593	98.87000	0.09887	85.930	1.70	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	840.59000	0.84059	816.09000	0.81609	840.590	1.70	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	88.11000	0.08811	101.26000	0.10126	88.110	1.71	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	831.77000	0.83177	807.48000	0.80748	831.770	1.71	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.54876	103.88185	5.50378	103.91990		1.46	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	291.84000	0.29184	314.10000	0.31410	291.840	1.45	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	553.43000	0.55343	537.64000	0.53764	553.430	1.45	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	295.23000	0.29523	317.63000	0.31763	295.230	1.45	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	548.33000	0.54833	532.68000	0.53268	548.330	1.45	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	298.65000	0.29865	321.17000	0.32117	298.650	1.45	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	543.26000	0.54326	527.73000	0.52773	543.260	1.45	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.60253	105.28072	5.53796	105.31952		0.77	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	85.95000	0.08595	92.54000	0.09254	85.950	0.76	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	606.42000	0.60642	574.21000	0.57421	606.420	0.76	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	601.70000	0.60170	569.58000	0.56958	601.700	0.76	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	87.29000	0.08729	93.97000	0.09397	87.290	0.76	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	88.65000	0.08865	95.42000	0.09542	88.650	0.76	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	597.00000	0.59700	564.97000	0.56497	597.000	0.76	0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.65759	102.29781	5.54833	102.33715		0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	246.65000	0.24665	261.35000	0.26135	246.650	0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	379.10000	0.37910	354.46000	0.35446	379.100	0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	248.21000	0.24821	262.97000	0.26297	248.210	0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	377.05000	0.37705	352.47000	0.35247	377.050	0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	249.76000	0.24976	264.60000	0.26460	249.760	0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	375.00000	0.37500	350.50000	0.35050	375.000	0.77	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 07/11/2013	Bond Future			202.42483	202.42483	202.83276	202.83276			0.00	0	43,251.00
R202	On 07/11/2013	Bond Future	208.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	208.99	Put	6,565.17000	6.56517	6,157.24000	6.15724	6,565.170		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R202	On 07/11/2013	Bond Future	209.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Put	6,575.17000		6.57517	6,167.24000	6.16724	6,575.170			0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Put	6,585.17000		6.58517	6,177.24000	6.17724	6,585.170			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 07/11/2013	Bond Future			7.36322		104.22540	7.26148	104.56727			5.62	0.00	0	19,620.00
R203	On 07/11/2013	Bond Future	5.71	Call	17.12000		0.01712	26.80000	0.02680	17.120		5.49	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	5,748.92000		5.74892	5,416.73000	5.41673	5,748.920		5.49	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	43.71000		0.04371	64.48000	0.06448	43.710		5.49	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	4,777.74000		4.77774	4,456.64000	4.45664	4,777.740		5.49	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	45.11000		0.04511	66.41000	0.06641	45.110		5.49	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	4,743.71000		4.74371	4,423.14000	4.42314	4,743.710		5.49	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	46.55000		0.04655	68.45000	0.06845	46.550		5.49	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	4,709.74000		4.70974	4,389.77000	4.38977	4,709.740		5.49	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	101,995.88000		101.99588	102,337.75000	102.33775	101,995.880		5.80	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		5.80	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.53615		105.59300	7.42594	105.93944			5.20	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	146.88000		0.14688	186.10000	0.18610	146.880		5.09	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	5,275.11000		5.27511	4,967.89000	4.96789	5,275.110		5.09	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	207.64000		0.20764	258.92000	0.25892	207.640		5.09	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	4,705.17000		4.70517	4,410.01000	4.41001	4,705.170		5.09	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	211.33000		0.21133	263.32000	0.26332	211.330		5.09	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	4,675.79000		4.67579	4,381.34000	4.38134	4,675.790		5.09	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	215.08000		0.21508	267.77000	0.26777	215.080		5.09	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	4,646.48000		4.64648	4,352.73000	4.35273	4,646.480		5.09	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.71530		102.85392	7.59545	103.20525			4.86	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	150.41000		0.15041	171.10000	0.17110	150.410		4.74	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	6,137.00000		6.13700	5,806.36000	5.80636	6,137.000		4.74	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	152.80000		0.15280	173.80000	0.17380	152.800		4.74	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	6,108.01000		6.10801	5,777.68000	5.77768	6,108.010		4.74	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	155.23000		0.15523	176.54000	0.17654	155.230		4.74	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	6,079.06000		6.07906	5,749.04000	5.74904	6,079.060		4.74	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,252.87000		1.25287	1,392.33000	1.39233	1,252.870		4.82	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	2,180.37000		2.18037	1,968.50000	1.96850	2,180.370		4.82	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.91756		104.24696	7.78655	104.60311			4.81	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,233.46000		1.23346	1,354.10000	1.35410	1,233.460		4.81	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	2,953.72000		2.95372	2,718.21000	2.71821	2,953.720		4.81	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,243.72000		1.24372	1,365.10000	1.36510	1,243.720		4.81	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	2,936.28000		2.93628	2,701.51000	2.70151	2,936.280		4.81	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,254.03000		1.25403	1,376.16000	1.37616	1,254.030		4.81	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	2,918.91000		2.91891	2,684.89000	2.68489	2,918.910		4.81	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.56423		104.95293	7.46326	105.38008			7.58	0.00	0	29,092.00
R204	On 07/11/2013	Bond Future	6.29	Call	107.36000		0.10736	144.30000	0.14430	107.360		7.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	5,662.40000		5.66240	5,272.19000	5.27219	5,662.400		7.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	110.28000		0.11028	148.18000	0.14818	110.280		7.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	5,620.30000		5.62030	5,231.05000	5.23105	5,620.300		7.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	113.27000		0.11327	152.15000	0.15215	113.270		7.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	5,578.29000		5.57829	5,190.02000	5.19002	5,578.290		7.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	565.89000		0.56589	700.88000	0.70088	565.890		7.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future	7.00	Put	2,981.20000		2.98120		2,689.04000	2.68904	2,981.200	7.50	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.70601		102.30012		7.59860	102.73296		7.36	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	380.34000		0.38034		459.15000	0.45915	380.340	7.20	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	5,843.20000		5.84320		5,489.17000	5.48917	5,843.200	7.20	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	386.32000		0.38632		466.43000	0.46643	386.320	7.20	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	5,806.33000		5.80633		5,453.60000	5.45360	5,806.330	7.20	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	392.38000		0.39238		473.79000	0.47379	392.380	7.20	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	5,769.56000		5.76956		5,418.13000	5.41813	5,769.560	7.20	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.85599		103.67764		7.74134	104.11657		7.16	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	405.39000		0.40539		433.98000	0.43398	405.390	7.03	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	7,641.62000		7.64162		7,231.28000	7.23128	7,641.620	7.03	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	410.47000		0.41047		439.46000	0.43946	410.470	7.03	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	7,605.15000		7.60515		7,195.21000	7.19521	7,605.150	7.03	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	415.61000		0.41561		444.99000	0.44499	415.610	7.03	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	7,568.75000		7.56875		7,159.20000	7.15920	7,568.750	7.03	0.00	0	0.00
R204	On 07/08/2014	Bond Future			8.01928		101.05092		7.89665	101.49581		7.16	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	1,893.18000		1.89318		2,038.45000	2.03845	1,893.180	7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	4,016.24000		4.01624		3,716.62000	3.71662	4,016.240	7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	1,907.30000		1.90730		2,053.82000	2.05382	1,907.300	7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	3,993.25000		3.99325		3,694.88000	3.69488	3,993.250	7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	1,921.48000		1.92148		2,069.27000	2.06927	1,921.480	7.09	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	3,970.33000		3.97033		3,673.23000	3.67323	3,970.330	7.09	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R206	On 07/11/2013	Bond Future			5.99915		102.67000		5.92562	102.68311		0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	6.71000		0.00671		7.91000	0.00791	6.710	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	312.11000		0.31211		300.20000	0.30020	312.110	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	6.84000		0.00684		8.06000	0.00806	6.840	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	310.44000		0.31044		298.55000	0.29855	310.440	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	6.97000		0.00697		8.21000	0.00821	6.970	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	308.78000		0.30878		296.91000	0.29691	308.780	0.44	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.89930		99.22328		7.79898	99.69838		9.67	0.00	0	27,380.00
R207	On 07/11/2013	Bond Future	6.69	Call	192.50000		0.19250		241.75000	0.24175	192.500	9.46	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	6,114.56000		6.11456		5,688.71000	5.68871	6,114.560	9.46	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	197.06000		0.19706		247.44000	0.24744	197.060	9.46	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	6,068.36000		6.06836		5,643.64000	5.64364	6,068.360	9.46	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	201.71000		0.20171		253.24000	0.25324	201.710	9.46	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	6,022.29000		6.02229		5,598.72000	5.59872	6,022.290	9.46	0.00	0	0.00
R207	On 06/02/2014	Bond Future			8.03536		96.88607		7.92959	97.36758		9.42	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	478.62000		0.47862		543.72000	0.54372	478.620	9.24	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	7,074.28000		7.07428		6,657.87000	6.65787	7,074.280	9.24	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	485.56000		0.48556		551.47000	0.55147	485.560	9.24	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	7,032.02000		7.03202		6,616.42000	6.61642	7,032.020	9.24	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	492.59000		0.49259		559.30000	0.55930	492.590	9.24	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	6,989.89000		6.98989		6,575.09000	6.57509	6,989.890	9.24	0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.18016		98.19077		8.06841	98.67898		9.37	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	497.11000		0.49711		551.91000	0.55191	497.110	9.21	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	9,664.47000		9.66447		9,231.06000	9.23106	9,664.470	9.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R207	On 08/05/2014	Bond Future	6.20	Call	502.86000		0.50286		558.22000	0.55822	502.860	9.21	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	9,621.56000		9.62156		9,188.71000	9.18871	9,621.560	9.21	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	508.67000		0.50867		564.58000	0.56458	508.670	9.21	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	9,578.73000		9.57873		9,146.43000	9.14643	9,578.730	9.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future			8.33582		95.88057		8.21755	96.37538		9.37	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,326.98000		2.32698		2,514.65000	2.51465	2,326.980	9.28	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	5,067.49000		5.06749		4,760.35000	4.76035	5,067.490	9.28	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,343.33000		2.34333		2,531.93000	2.53193	2,343.330	9.28	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	5,040.68000		5.04068		4,734.47000	4.73447	5,040.680	9.28	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,359.76000		2.35976		2,549.28000	2.54928	2,359.760	9.28	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	5,013.97000		5.01397		4,708.68000	4.70868	5,013.970	9.28	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/11/2013	Bond Future			8.06332		93.58500		7.96855	94.08285		11.05	0.00	0	14,428.00
R208	On 07/11/2013	Bond Future	6.79	Call	163.96000		0.16396		185.37000	0.18537	163.960	10.82	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	7,136.97000		7.13697		6,660.53000	6.66053	7,136.970	10.82	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	168.12000		0.16812		190.24000	0.19024	168.120	10.82	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	7,083.90000		7.08390		6,608.17000	6.60817	7,083.900	10.82	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	172.37000		0.17237		195.22000	0.19522	172.370	10.82	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	7,030.97000		7.03097		6,555.97000	6.55597	7,030.970	10.82	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	777.65000		0.77765		882.91000	0.88291	777.650	10.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	3,785.92000		3.78592		3,393.33000	3.39333	3,785.920	10.94	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			8.18905		94.81299		8.08984	95.31745		10.50	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	457.34000		0.45734		496.61000	0.49661	457.340	10.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	8,174.24000		8.17424		7,709.05000	7.70905	8,174.240	10.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	464.35000		0.46435		504.25000	0.50425	464.350	10.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	8,125.34000		8.12534		7,660.78000	7.66078	8,125.340	10.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	471.44000		0.47144		512.29000	0.51229	471.440	10.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	8,076.56000		8.07656		7,612.95000	7.61295	8,076.560	10.29	0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.31694		92.69320		8.21293	93.20468		9.98	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	357.30000		0.35730		397.12000	0.39712	357.300	9.79	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	10,985.75000		10.98575		10,514.09000	10.51409	10,985.750	9.79	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	362.24000		0.36224		402.57000	0.40257	362.240	9.79	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	10,934.68000		10.93468		10,463.53000	10.46353	10,934.680	9.79	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	10,883.69000		10.88369		10,413.04000	10.41304	10,883.690	9.79	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	367.24000		0.36724		408.07000	0.40807	367.240	9.79	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.45189		93.94866		8.34278	94.46704		9.98	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,315.32000		2.31532		2,499.58000	2.49958	2,315.320	9.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	5,516.06000		5.51606		5,181.94000	5.18194	5,516.060	9.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,333.20000		2.33320		2,518.49000	2.51849	2,333.200	9.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	5,484.57000		5.48457		5,151.48000	5.15148	5,484.570	9.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,351.16000		2.35116		2,537.49000	2.53749	2,351.160	9.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	5,453.20000		5.45320		5,121.15000	5.12115	5,453.200	9.90	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future			9.48404		70.91161		9.42590	71.32003		23.05	0.00	0	18,862.00
R209	On 07/11/2013	Bond Future	8.65	Call	927.47000		0.92747		988.62000	0.98862	927.470	22.71	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	7,165.91000		7.16591		6,818.64000	6.81864	7,165.910	22.71	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	1,172.35000		1.17235		1,248.64000	1.24864	1,172.350	22.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	6,304.29000		6.30429		5,972.16000	5.97216	6,304.290	22.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	1,191.39000		1.19139		1,268.84000	1.26884	1,191.390	22.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	6,245.25000		6.24525		5,914.28000	5.91428	6,245.250	22.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	1,210.65000		1.21065		1,289.26000	1.28926	1,210.650	22.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	6,186.55000		6.18655		5,856.74000	5.85674	6,186.550	22.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	2,273.98000		2.27398		2,411.67000	2.41167	2,273.980	22.95	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	3,941.27000		3.94127		3,670.54000	3.67054	3,941.270	22.95	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	2,733.70000		2.73370		2,898.05000	2.89805	2,733.700	23.01	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	3,325.27000		3.32527		3,081.20000	3.08120	3,325.270	23.01	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,955.20000		2.95520		2,729.17000	2.72917	2,955.200	23.05	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.50	Call	3,066.66000		3.06666		3,249.05000	3.24905	3,066.660	23.05	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Call	3,797.44000		3.79744		4,011.63000	4.01163	3,797.440	23.17	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	2,312.86000		2.31286		2,118.63000	2.11863	2,312.860	23.17	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			9.58965		71.84207		9.52967	72.25597		22.09	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	1,593.18000		1.59318		1,687.81000	1.68781	1,593.180	21.73	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	9,437.07000		9.43707		9,117.80000	9.11780	9,437.070	21.73	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	1,611.69000		1.61169		1,707.21000	1.70721	1,611.690	21.73	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	9,374.45000		9.37445		9,056.07000	9.05607	9,374.450	21.73	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	1,630.35000		1.63035		1,726.76000	1.72676	1,630.350	21.73	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	9,312.12000		9.31212		8,994.63000	8.99463	9,312.120	21.73	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.69484		69.66462		9.63295	70.08424		22.05	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	15,637.89000		15.63789		15,267.89000	15.26789	15,637.890	21.71	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,090.45000		1.09045		1,140.07000	1.14007	1,090.450	21.71	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,102.28000		1.10228		1,152.41000	1.15241	1,102.280	21.71	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	15,559.06000		15.55906		15,189.57000	15.18957	15,559.060	21.71	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,114.22000		1.11422		1,164.86000	1.16486	1,114.220	21.71	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	15,480.48000		15.48048		15,111.50000	15.11150	15,480.480	21.71	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.80192		70.60819		9.73808	71.03346		22.05	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,919.54000		3.91954		4,076.14000	4.07614	3,919.540	21.80	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	9,280.62000		9.28062		9,011.95000	9.01195	9,280.620	21.80	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,945.04000		3.94504		4,102.40000	4.10240	3,945.040	21.81	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	9,231.54000		9.23154		8,963.63000	8.96363	9,231.540	21.81	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,970.63000		3.97063		4,128.74000	4.12874	3,970.630	21.81	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	9,182.67000		9.18267		8,915.51000	8.91551	9,182.670	21.81	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/11/2013	Bond Future			153.34125		153.34125		154.55034	154.55034			0.00	0	1,237.00
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	6,648.75000		6.64875		5,439.66000	5.43966	6,648.750		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Put	6,658.75000		6.65875		5,449.66000	5.44966	6,658.750		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	6,668.75000		6.66875		5,459.66000	5.45966	6,668.750		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R211	On 07/11/2013	Bond Future			129.33557	129.33557		129.42664	129.42664			0.00	0	522.00
R211	On 07/11/2013	Bond Future	129.99	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Put	654.43000	0.65443		563.36000	0.56336	654.430		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put	664.43000	0.66443		573.36000	0.57336	664.430		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Put	674.43000	0.67443		583.36000	0.58336	674.430		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/11/2013	Bond Future			129.79447	129.79447		129.86939	129.86939			0.00	0	21,791.00
R212	On 07/11/2013	Bond Future	132.99	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put	3,195.53000	3.19553		3,120.61000	3.12061	3,195.530		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put	3,205.53000	3.20553		3,130.61000	3.13061	3,205.530		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put	3,215.53000	3.21553		3,140.61000	3.14061	3,215.530		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/11/2013	Bond Future			9.31454	81.68833		9.26152	82.07410		19.89	0.00	0	12,136.00
R213	On 07/11/2013	Bond Future	8.59	Call	1,057.13000	1.05713		1,144.07000	1.14407	1,057.130	19.63	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	6,573.46000	6.57346		6,274.63000	6.27463	6,573.460	19.63	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	1,075.47000	1.07547		1,163.61000	1.16361	1,075.470	19.64	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	6,511.94000	6.51194		6,214.31000	6.21431	6,511.940	19.64	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	1,094.02000	1.09402		1,183.38000	1.18338	1,094.020	19.64	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	6,450.75000	6.45075		6,154.34000	6.15434	6,450.750	19.64	0.00	0	0.00
R213	On 06/02/2014	Bond Future			9.42891	82.76019		9.37413	83.15104		20.09	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	1,539.69000	1.53969		1,622.78000	1.62278	1,539.690	19.75	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	10,280.25000	10.28025		9,972.49000	9.97249	10,280.250	19.75	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	1,556.94000	1.55694		1,641.55000	1.64155	1,556.940	19.75	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	10,214.82000	10.21482		9,908.58000	9.90858	10,214.820	19.75	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	1,574.33000	1.57433		1,660.47000	1.66047	1,574.330	19.75	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	10,149.64000	10.14964		9,844.93000	9.84493	10,149.640	19.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.53867	80.33633		9.48209	80.73268		19.78	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,096.20000	1.09620		1,142.64000	1.14264	1,096.200	19.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	16,152.04000	16.15204		15,802.13000	15.80213	16,152.040	19.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,107.89000	1.10789		1,154.79000	1.15479	1,107.890	19.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	16,074.03000	16.07403		15,724.58000	15.72458	16,074.030	19.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,119.68000	1.11968		1,167.05000	1.16705	1,119.680	19.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	15,996.24000	15.99624		15,647.26000	15.64726	15,996.240	19.47	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.65241	81.42444		9.59396	81.82616		19.78	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	3,936.29000	3.93629		4,054.57000	4.05457	3,936.290	19.58	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	9,801.28000	9.80128		9,517.84000	9.51784	9,801.280	19.58	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	3,961.86000	3.96186		4,080.81000	4.08081	3,961.860	19.58	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	9,750.84000	9.75084		9,468.07000	9.46807	9,750.840	19.58	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	3,987.52000	3.98752		4,107.14000	4.10714	3,987.520	19.59	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	9,700.58000	9.70058		9,418.48000	9.41848	9,700.580	19.59	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/11/2013	Bond Future			9.62530	71.31713		9.55673	71.80885		23.31	0.00	0	577.00
R214	On 07/11/2013	Bond Future	7.79	Call	102.49000	0.10249		118.52000	0.11852	102.490	22.87	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	15,577.60000	15.57760		15,101.91000	15.10191	15,577.600	22.87	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	105.31000	0.10531		121.73000	0.12173	105.310	22.87	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	15,481.27000	15.48127		15,005.97000	15.00597	15,481.270	22.87	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R214	On 07/11/2013	Bond Future	7.81	Call	108.19000	0.10819	125.01000	0.12501	108.190	22.87	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	15,385.20000	15.38520	14,910.30000	14.91030	15,385.200	22.87	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.73437	72.25285	9.66352	72.75120		23.56	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	2,463.65000	2.46365	2,661.72000	2.66172	2,463.650	23.27	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	8,019.37000	8.01937	7,719.09000	7.71909	8,019.370	23.27	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	2,487.71000	2.48771	2,687.05000	2.68705	2,487.710	23.27	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	7,963.87000	7.96387	7,664.86000	7.66486	7,963.870	23.27	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	2,511.91000	2.51191	2,712.52000	2.71252	2,511.910	23.27	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	7,908.66000	7.90866	7,610.92000	7.61092	7,908.660	23.27	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.67774	92.52821	9.58857	93.34649			0.00	0	780.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	19,992.95000	19.99295	19,174.67000	19.17467	19,992.950		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	19,863.62000	19.86362	19,045.34000	19.04534	19,863.620		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	19,734.55000	19.73455	18,916.27000	18.91627	19,734.550		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.79000	93.74223	9.69772	94.57143			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	6,654.50000	6.65450	5,825.30000	5.82530	6,654.500		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	6,553.23000	6.55323	5,724.03000	5.72403	6,553.230		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	6,452.15000	6.45215	5,622.95000	5.62295	6,452.150		0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future			20,074.81000	20,074.81000	19,955.26000	19,955.26000			0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49780	1.49780	1.49780	1.49780		13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	255.87860	0.02559	259.92470	0.02599	255.879	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	177.87860	0.01779	181.92470	0.01819	177.879	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	205.99370	0.02060	210.12010	0.02101	205.994	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	227.99370	0.02280	232.12010	0.02321	227.994	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	164.28520	0.01643	168.37460	0.01684	164.285	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	286.28520	0.02863	290.37460	0.02904	286.285	13.73	0.00	0	0.00

**Total for Derivatives :** **1,318,165,394.75**    **120,324**    **2 114 684.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.87250			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.02000	107.17800	7.02000	107.11773			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	101.07806			0.00	3,000,000	3,000,000.00
AA05	On 22/03/2019	Spot Bond			8.54000	107.12719	8.54000	107.05419			0.00	0	46,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	99.93072			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	100.03694			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AB012		On 21/11/2022	Spot Bond	8.00000	48.45584		8.00000	48.42486			0.00	0	0.00
AB013		On 21/11/2018	Spot Bond	9.40500	97.65431		9.40500	97.58118			0.00	0	3,000,000.00
AB06		On 27/03/2015	Spot Bond	7.37000	104.40982		7.37000	104.34825			0.00	0	5,646,000.00
AB07		On 07/03/2014	Spot Bond	6.56500	105.26003		6.56500	105.20462			0.00	0	10,100,000.00
AB08		On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.35827			0.00	0	0.00
AB09		On 03/05/2017	Spot Bond	8.83000	107.66699		8.83000	107.59117			0.00	0	5,000,000.00
ABCL1		On 22/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.04036			0.00	0	0.00
ABCP12		On 20/09/2014	Spot Bond	0.64000	137.21465		0.64000	137.24629			384,000,000.00	600,000	600,000.00
ABCP13		On 07/12/2023	Spot Bond	2.33000	130.03210		2.33000	260.02230			0.00	0	200,000.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.94636			0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.52462			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.75481			0.00	0	300,000.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.19685			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.25090			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	101.28680			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	7.63000	110.68734		7.63000	110.61979			0.00	0	3,700,000.00
ABL10B		On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	103.46255			0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	7.16500	106.27181		7.16500	106.21085			0.00	0	0.00
ABL11B		On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.03481			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.10805			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.90528			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.88621			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.96423			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.15774			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.36451			0.00	0	0.00
ABL8A		On 19/09/2013	Spot Bond	6.26500	106.06308		6.26500	106.00871			0.00	0	921,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABL8B	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.61042			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.06304			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.06430			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.09000	131.31067		5.09000	131.29400			8,144,000,000.00	1,600,000	1,600,000.00
ABLI03	On 15/03/2015	Spot Bond		3.00000	125.77521		3.00000	125.78024			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		2.59000	117.08531		2.59000	117.09373			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.24000	98.74111		4.24000	98.73525			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		5.95000	102.79743		5.95000	99.37763			0.00	0	115,000,000.00
ABLS2A	On 13/07/2016	Spot Bond		11.13000	112.33824		11.13000	112.23909			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.22275			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.32994			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.40285			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.55589			0.00	0	500,000.00
ABLS11	On 29/06/2019	Spot Bond		3.89000	110.27338		3.89000	110.26974			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	31.05648		100.00000	30.83133			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.07000	162.31897		2.07000	162.33747			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	152.57612		2.76000	152.58498			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.10000	164.21123		2.10000	164.22955			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.35000	160.62697		2.35000	160.64163			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.12625	70.75764		8.12625	70.70370			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.12625	70.75764		8.12625	70.70370			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond		84.61000	17.28652		84.61000	17.19964			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	88.81000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.20145			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	89.99000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN41	On 01/10/2014	Spot Bond	100.00000		46.69597	100.00000	46.43069				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000	0.00000	88.73000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000	0.00000	89.28000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000	0.00000	84.96000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000	0.00000	84.71000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.84577				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.68966				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000	0.00000	84.02000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.70500		104.10350	6.70500	104.04724				0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000	0.00000	110.27000				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000	0.00000	86.19000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000	0.00000	87.90000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000	0.00000	86.78000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.98724				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.16000		117.91988	7.16000	117.85227				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.72957				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000	0.00000	83.65000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000	0.00000	83.67000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.89500		91.48405	2.89500	97.02291				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.93000		97.15370	2.93000	141.55279				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.95000		108.34164	2.95000	183.44031				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000	0.00000	95.40000				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000	0.00000	82.78000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.82000		86.00221	9.82000	87.21749				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN69	On 28/02/2016	Spot Bond		0.00000	100.00000		0.00000	102.11000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	89.58000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.70000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	104.44431			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	87.35000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	82.26000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.44000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		9.98000	105.03556		9.98000	105.56617			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	97.96000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		9.92500	105.83300		9.92500	105.97905			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		9.04000	89.50740		9.04000	90.26270			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.60000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	103.60000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.43000	109.73516		8.43000	109.66132			0.00	0	317,000.00
ABS5	On 01/05/2015	Spot Bond		6.97000	104.69944		6.97000	104.64098			0.00	0	5,800,000.00
ABS6	On 01/06/2020	Spot Bond		9.02500	97.79403		9.02500	97.72330			0.00	0	416,000.00
ABS7	On 11/09/2026	Spot Bond		10.18000	94.16511		10.18000	94.08892			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.62000	108.11677		7.62000	108.05088			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		4.00000	125.17518		4.00000	125.16994			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		1.34000	127.77331		1.34000	127.79545			536,000,000.00	400,000	400,000.00
ABS12	On 07/12/2023	Spot Bond		2.14000	132.06045		2.14000	264.08242			0.00	0	100,000.00
ABS13	On 31/01/2017	Spot Bond		0.58000	122.90577		0.58000	125.67663			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABSI4	On 31/01/2022	Spot Bond	2.10000	121.18307		2.10000	123.63118			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	33.69989		100.00000	33.45557			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.78482			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.78482			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.32000	109.89692		11.32000	109.79831			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.03270			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.69545		100.00000	1.68316			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.03474			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.06345			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.16110			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	10.10568		100.00000	10.03242			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.15063			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.03067			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	58.38580		11.00000	58.33575			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	10.10568		100.00000	10.03242			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.01802			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.04261			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.29016			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.35450			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.49906			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.29002			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.33359			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.35275			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.50302			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.50302			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.50609			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.25519			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.50609			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.49995			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	84.15800			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.23071			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.21170			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.12423			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.21170			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.30751			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.35086			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.36827			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.33343			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.12447			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.25521			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.48000	104.19348		9.48000	104.18579			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.15071			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.50000	101.23339		7.50000	101.17297			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.43145			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.57017			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.31002			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL123	On 27/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.47786			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond		100.00000	5.03981		100.00000	5.00642			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond		100.00000	6.80372		100.00000	6.75888			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	77.45362			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	155.10728			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	155.17893			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	101.28999			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.07230			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.07230			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.47786			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.94778			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.24637			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.23591			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	102.38943			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.81358			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	102.38808			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.08192			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.25955			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.34700			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.78003			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.12249			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond		0.00000	100.00000		0.00000	101.29523			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.08439			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.06518			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.26752			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.25337			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.12803			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.09836			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.15595			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.26403			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.20299			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.13327			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.15246			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.40496		10.23000	104.32007			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.17148			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.14199			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.60391			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	107.54348			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.08465			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.48000	103.17374		9.48000	103.09545			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.25873			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.05348		1.75000	108.18998			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.15072			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.15402			0.00	0	1,000,000.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.23739			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.28074			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.19402			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.17146			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.27207			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL180	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.22871			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.32408			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.23739			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.28941			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	102.80495			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	101.27207			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.22815			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.30210			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.32475			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.04943			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.05990			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.14183			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.16801			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	101.33007			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	101.32062			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.41936			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.24606			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.40551			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.41070			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.41936			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	88.89612			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000		100.00000		0.00000	101.35007			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000		100.00000		0.00000	101.35007			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000		100.00000		0.00000	113.32000			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000		100.00000		0.00000	114.12358			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.15931			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.14715			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.49785			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.00816			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.83163			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.40674			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.44509			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.07243			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.25014			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.47060			0.00	0	0.00
ADCP02		On 10/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.09581			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	5.60527		100.00000	5.56463			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.03497			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.03894			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.04158			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.66123			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.73435			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.83170			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.63635			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	8.06500	98.77734		8.06500	98.71080			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.83972			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.98829			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.45000	104.38201		8.45000	104.31161			0.00	0	405,000.00
AIR02		On 30/04/2023	Spot Bond	9.62000	116.52223		9.62000	116.43253			0.00	0	6,000,000.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	44.43747		100.00000	44.11530			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AIR03	On 09/03/2016	Spot Bond		7.27000	113.19569		7.27000	113.12981			0.00	0	7,500,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	42.41483		100.00000	42.10732			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	15.18738		100.00000	15.08676			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		3.18000	146.87760		3.18000	146.88114			0.00	0	100,000.00
AIRL02	On 18/02/2014	Spot Bond		4.59000	100.52512		4.59000	126.50115			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.68396			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.18315			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.23561			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.24373			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.04601			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.95000	107.33865		8.95000	107.26164			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.65645			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.55213			0.00	0	100,000.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	92.57045		100.00000	91.88811			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.38675			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		7.34500	112.91918		7.34500	112.85243			0.00	0	7,129,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.10570			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.24242			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond		6.73500	103.77204		6.73500	103.71484			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.99984			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.14500	105.12024		7.14500	105.05977			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.88000	107.52580		8.88000	107.44924			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.33137			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.14205	105.06920		11.14205	103.61018			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.06546	102.53473		11.06546	102.08952			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA05	On 30/09/2015	Spot Bond		11.10817	102.39544		11.10817	102.01087			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.43826			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.15088	102.13631		11.15088	101.88034			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.20917	100.44712		12.20917	100.26301			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.47422			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.47422			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.47429			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.39205	100.83636		11.39205	101.09856			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.29104	103.59094		11.29104	101.92403			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.06546	102.53473		11.06546	102.08952			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.29583	102.29686		11.29583	101.98785			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.50582	94.68441		10.50582	101.31089			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.39515			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.38192			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.38192			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.30359			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00407			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.68012	101.11735		10.68012	101.20799			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.65500	100.06812		11.65500	99.88371			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	94.85636			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		10.22500	66.13563		10.22500	97.11527			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	83.01384			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.99221			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.25857			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	77.70185		12.22500	101.35528			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.36056			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.35000	62.42191		11.35000	97.27718			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.31783			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.35344			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.35344			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	95.75920			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.30074			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.98220			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.14205	105.40709		14.14205	104.00853			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.48489	102.05935		15.48489	101.88738			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.39109	101.74322		14.39109	101.78287			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.81472			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.81472			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.81472			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.88541			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	9.82128		100.00000	9.76549			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	21.46107		100.00000	21.30548			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	19.53199		100.00000	19.39038			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	12.05679		100.00000	11.96936			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	12.05679		100.00000	11.96936			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.57723		100.00000	14.47153			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.63092		100.00000	12.53934			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	68.09983		100.00000	67.71296			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.58112			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.47441			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.51033			0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond		100.00000	97.07447		100.00000	96.30607			0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond		100.00000	86.08491		100.00000	85.48009			0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond		100.00000	81.83857		100.00000	81.29176			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.04000	104.88565		2.04000	168.54934			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.54000	92.09262		8.54000	131.60349			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.54000	93.40804		8.54000	131.95989			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.92500	96.35724		8.92500	96.28831			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.33738			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.07716			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.39293			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.50845			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.18449			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond		100.00000	53.48483		100.00000	53.09706			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		8.10000	99.23689		8.10000	99.17268			0.00	0	3,400,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.62204			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.58425			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.59726			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.64060			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.68390			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.80477			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	9.37370		100.00000	9.30574			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.41959			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.44229			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.45201			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.45525			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.49409			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.54582			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	5.86963		100.00000	5.82708			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	5.86963		100.00000	5.82708			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.14347			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.24254			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.26956			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.48000	104.87741		8.48000	104.80643			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.35058			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.49447			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	4.18979		100.00000	4.15942			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	4.18979		100.00000	4.15942			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.39000	103.98020		6.39000	103.92689			31,950,000,000.00	5,000,000	24,400,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.52008			0.00	0	7,600,000.00
BIDC31	On 04/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.14479			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	97.54191			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.02894			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond		100.00000	6.40217		100.00000	6.35576			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.03443			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.03082			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.03258			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.03577			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.04895			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.06757			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.25530			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	11.46706		100.00000	11.38392			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		6.96500	110.82284		6.96500	110.76100			0.00	0	635,000.00
CBL08	On 02/11/2016	Spot Bond		9.53000	116.71048		9.53000	116.62194			0.00	0	200,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.70264			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.22875			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.23000	106.19109		9.23000	106.11301			0.00	0	7,396,000.00
CBL12	On 06/09/2018	Spot Bond		11.26000	105.53858		11.26000	105.44438			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.57926			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.51000	100.92411		11.51000	100.83207			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.35104			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.42000	102.59993		9.42000	102.52296			0.00	0	5,919,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	99.99974			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.95000	96.35519		11.95000	96.26407			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.39931			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.84893			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.31033			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.36500	93.71465		10.36500	93.63748			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.37000	115.52024		10.37000	115.42455			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		10.22000	111.34089		10.22000	111.24997			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.62000	115.56315		9.62000	115.47467			0.00	0	22,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.11646			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.78000	105.50686		11.78000	105.40845			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.20166			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.50783			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.14922			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.32059			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.79415			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.78616			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.06055			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.05943			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.16808			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.10701			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.06539			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.22912			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond		10.88000	106.29289		10.88000	106.19864			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond		8.46000	104.46468		8.46000	104.39251			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.60405			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.75625			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.75625			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.18974			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond		100.00000	23.84180		100.00000	23.66895			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond		100.00000	23.64828		100.00000	23.47683			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond		100.00000	60.93889		100.00000	60.49707			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN165	On 30/04/2014	Spot Bond	100.00000		60.93889	100.00000	60.49707				0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000		60.93889	100.00000	60.49707				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		60.93889	100.00000	60.49707				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		60.93889	100.00000	60.49707				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		60.93889	100.00000	60.49707				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.29005				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		60.93889	100.00000	60.49707				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000		61.37804	100.00000	60.93305				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	102.71501				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.65634				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		101.51217	10.11000	101.43059				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.65634				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.85400				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000		100.00000	0.00000	107.86038				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		100.02234	2.76000	111.74889				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000	0.00000	106.06081				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		108.65252	3.14000	111.58022				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		99.89022	8.25000	99.82441				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.65634				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.65634				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		118.28271	3.10000	112.91904				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		117.91487	2.40000	112.57421				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.87146				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN211		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.76222			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.73611			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.74637			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.22000	103.84813		8.22000	103.77959			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.78276			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.77109			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.60951			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.61895			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.27000	104.02656		8.27000	103.95749			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.27000	104.02656		8.27000	103.95749			0.00	0	0.00
CLN223		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	107.43311			0.00	0	0.00
CLN224		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	109.34840			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.32000	102.84523		8.32000	102.77654			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.32492			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.47474			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.65676			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.65676			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	69.69872		100.17539	69.19261			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.79117			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.16380			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.34511			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.94862			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.94476			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	100.04967		9.35000	99.97476			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	100.04967		9.35000	99.97476			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.94855			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.94839			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	93.05587			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.91099			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.23313			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.91283			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.03293			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.03293			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.03293			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.03293			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.03293			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.06136			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.10858			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.10858			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.10858			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.10858			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.10858			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.11647			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.28000	105.58128		9.28000	105.50322			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.56210			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.06890			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.10664			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.10664			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.43945			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.52533			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.91350				0.00	0	0.00
CLN271		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.78639				0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.22004				0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.21137				0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.22909				0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.01719				0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.93675				0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.93656				0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.22561				0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	105.12646				0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.47699				0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.13284				0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.01201				0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.17666				0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.37606				0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.37606				0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.37606				0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.37606				0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.21141				0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	99.87139				0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.29001				0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.29001				0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.27424				0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.16506				0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.27424				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.99652			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.42424			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.16511			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.16511			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.16093			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond		100.00000	7.20243		100.00000	7.15021			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	114.50255			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.91979			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	114.73832			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	114.02247			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	114.51826			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	114.98679			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.19024			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		11.10000	92.91612		11.10000	93.72000			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.62000	92.33212		11.62000	95.40329			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.10378			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.44014			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.18548			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.58343			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.49459			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	101.40258		8.80500	102.72930			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.24606			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.58985			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN324	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	108.22305			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.31021			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.33621			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	101.43668			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.93500			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.74951			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.74951			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.74951			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.47668			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.06410			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.57631			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.60474			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	100.00000		14.24317	100.00000	13.60687				0.00	0	100,000,000.00
CLN337	On 20/09/2018	Spot Bond	100.00000		1.32474	100.00000	1.02167				0.00	0	40,000,000.00
CLN39	On 07/02/2016	Spot Bond	100.00000		24.30668	100.00000	24.14652				0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000		24.30668	100.00000	24.14652				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		36.45763	7.01000	37.05720				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000	0.00000	135.17385				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000		0.00077	100.00000	0.00077				0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000		0.00077	100.00000	0.00077				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.92500		96.35724	8.92500	124.28856				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.54000		30.05062	8.54000	131.60349				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.54000		30.43767	8.54000	131.95989				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	84.91324				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLNF02		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	84.78424			0.00	0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.90234			0.00	0	0.00
CLNF04		On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.90234			0.00	0	0.00
CLNF05		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.34231			0.00	0	0.00
CLNF06		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.24474			0.00	0	0.00
CLNF07		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.26397			0.00	0	0.00
CLNF09		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.27207			0.00	0	0.00
CLNF10		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.58343			0.00	0	0.00
CLNF11		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.14369			0.00	0	0.00
COJ02		On 15/09/2016	Spot Bond	8.77000	113.52132		8.77000	110.25970			0.00	0	0.00
COJ04		On 05/06/2018	Spot Bond	8.88000	102.45121		8.88000	102.37827			0.00	0	6,900,000.00
COJ05		On 05/06/2023	Spot Bond	10.27500	114.42718		10.27500	114.33323			0.00	0	0.00
COJ06		On 09/12/2015	Spot Bond	8.22000	107.58973		8.22000	107.51871			0.00	0	0.00
COJ07		On 23/03/2021	Spot Bond	9.86500	109.35627		9.86500	109.27046			0.00	0	0.00
COT01		On 03/04/2023	Spot Bond	10.41000	95.81427		10.41000	95.73460			0.00	0	0.00
COT02		On 03/04/2028	Spot Bond	11.27000	96.43827		11.27000	96.35165			0.00	0	0.00
COT03		On 05/06/2028	Spot Bond	11.27000	89.20533		11.27000	89.12520			0.00	0	0.00
CPL002		On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.89484			0.00	0	0.00
CPL003		On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.91025			0.00	0	0.00
CPL005		On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.82387			0.00	0	0.00
CPL007		On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.39563			0.00	0	0.00
CPL016		On 26/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.04885			0.00	0	0.00
CPL017		On 21/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.45608			0.00	0	0.00
CPV01		On 30/06/2029	Spot Bond	12.72500	91.31021		12.72500	89.94073			0.00	0	0.00
DEN38U		On 10/06/2018	Spot Bond	100.00000	10.53927		100.00000	10.44086			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.41351				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.15500		97.43264	8.15500	98.48580				0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.36301				0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.47480				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000	0.00000	101.20065				0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000	0.00000	101.34767				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.41674				0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.27839				0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	7.22000		101.37053	7.22000	99.96046				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.02000		122.91094	7.02000	122.84146				0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.44000		105.42361	8.44000	105.35259				0.00	0	37,228,000.00
DV23	On 27/02/2023	Spot Bond	9.06000		110.87696	9.06000	105.80046				0.00	0	85,435,000.00
E170	On 01/08/2020	Spot Bond	8.11000		129.05967	8.11000	128.97605				0.00	0	18,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	106.67653				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.76620				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.74645				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000	0.00000	99.73292				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.30919				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.00010		105.99981	0.00010	130.58888				0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.42000		110.41898	2.36000	111.23554				0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	2.41000		98.21380	2.41000	98.22239				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.50000		98.51113	2.50000	97.24326				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.76500		104.74849	9.76500	104.66711				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.61500		110.71713	9.61500	110.63240				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.32000		101.35947	10.32000	101.27636				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EMM04	On 16/05/2028	Spot Bond		10.96500	89.42878		10.96500	94.18744			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.07133			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.25743			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond		100.00000	80.93126		100.00000	80.39648			0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond		100.00000	67.21915		100.00000	66.84982			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	61.56389		100.00000	61.11755			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	80.87912		100.00000	80.34934			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond		100.00000	68.47836		100.00000	68.47834			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond		100.00000	98.16541		100.00000	97.40049			0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond		100.00000	84.26292		100.00000	83.69866			0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond		100.00000	80.04386		100.00000	79.52070			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	128.04440		3.00000	128.04952			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.18000	104.76319		11.18000	104.67032			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	106.59691			0.00	0	300,000.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.62774			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.94965			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.87000	84.16181		9.87000	98.76746			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.08370			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.07666			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.07421			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.08532			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.08216			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.07068			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.07292			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.06838				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.07156				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.06774				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.07040				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.66000		105.80914	6.66000	101.88219				0.00	0	2,000,000.00
ES18	On 20/04/2018	Spot Bond	7.66000		109.34005	7.66000	109.27270				0.00	0	148,117,000.00
ES23	On 25/01/2023	Spot Bond	8.68000		109.22740	8.68000	109.15177			3,081,400,000,000.00	355,000,000	642,000,000.00	
ES26	On 02/04/2026	Spot Bond	9.12500		93.68364	9.12500	93.61515			2,427,250,000,000.00	266,000,000	300,294,000.00	
ES33	On 15/09/2033	Spot Bond	10.01500		81.75921	9.95500	82.12201			0.00	0	891,483,000.00	
ES42	On 25/04/2042	Spot Bond	10.18500		85.47760	10.18500	87.17763			0.00	0	1,106,000,000.00	
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.94737				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.67939				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.07494				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.79042				0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.07014				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.85369	100.00000	10.77500				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.56226	100.00000	10.48568				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.14476				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.15127				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.16430				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.17731				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.27000		105.72892	7.27000	105.66738				0.00	0	8,400,000.00
FRB05	On 21/12/2018	Spot Bond	9.35000		98.01056	9.35000	97.93717				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.18712				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.18705				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.57276			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	102.84053			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		11.15000	105.46956		11.15000	105.37581			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.78520			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond		100.00000	86.55672		100.00000	86.01069			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.20000	121.87480		2.20000	122.70520			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.17000	131.73766		2.17000	263.43628			434,000,000.00	200,000	200,000.00
FRBI28	On 31/03/2028	Spot Bond		2.91000	97.38477		2.91000	141.88968			1,164,000,000.00	400,000	200,000.00
FRBI33	On 07/12/2033	Spot Bond		2.84000	110.10668		2.84000	186.43048			568,000,000.00	200,000	100,000.00
FRBN04	On 15/09/2015	Spot Bond		7.43000	117.37483		7.43000	117.30504			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond		100.00000	35.72665		100.00000	35.49124			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond		100.00000	35.72665		100.00000	35.49124			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.09200	56.82729		8.09200	56.10769			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.50100	36.27416		9.50100	35.36836			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	35.05177		9.73000	34.11684			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond		100.00000	92.50036		100.00000	91.81177			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	102.12308			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.91443			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.15217			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.33389			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.91699			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.91699			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	102.07216			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.91851			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.51663			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.73365				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.29012				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.43302				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.66155				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.12018	7.47000	98.00000				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.12018	7.47000	100.00000				0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.70668				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.41936				0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.74792				0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.89459				0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.34487				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	108.93432				0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.09962				0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.39339				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.09658	6.00000	100.00000				0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.65464				0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.98423				0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.49207				0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.59586				0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.88252				0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.74274				0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.96700				0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	102.09101				0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.87735				0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.81697				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.62180			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.59068			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.01180			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.98595			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.91528			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.01524			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.69956			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.50660		100.09221	12.41585			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.24952			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.11340			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.50936			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.70790			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.92420			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.62613			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.39808			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.41553			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.27787			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.31542			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.77381			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.83170			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.20099			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.83170			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.18872			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.28941			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC162	On 14/12/2018	Spot Bond		13.22500	51.82635		13.22500	51.77141			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.20616			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.80300			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.80300			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.20789			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.84745			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.27034			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.85000	85.24686		3.85000	88.19254			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.33275			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.33275			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.04106			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.10378			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.50059			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.08397			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.74160			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.43637			0.00	0	200,000,000.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.34861			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.06782			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		100.00000	13.50248		100.00000	13.30122			0.00	0	52,000,000.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.68808			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.40323			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.39460			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.63172			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.64288			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC57	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.17684			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.50825			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.44000		118.09881		3.44000	111.85437			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.42245			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.43813			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.42000		108.16685		3.42000	112.02048			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.92000		99.02625		0.92000	118.66478			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.44000		105.22818		3.44000	111.85437			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.90000		104.89274		1.90000	120.33030			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.97000		107.11116		1.97000	123.67579			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.57712			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000		23.79739		100.00000	23.62486			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.20606			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.91696			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000		111.70029		4.73000	111.68907			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.95289			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.22031			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.41204			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.89030			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.66971			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.60358			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.33410			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.77320			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.33240			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.94605			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	103.81570			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.91379			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	9.22859		100.00000	9.16169			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.04000	139.81007		4.04000	139.80404			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.86692			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.24343			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.70476			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	103.24635			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	103.17457			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.03008			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.01197			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.68000	126.39345		2.68000	252.73902			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.18000	131.63027		2.18000	263.22132			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.90000	124.16945		2.90000	248.28743			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.57000	101.54963		2.57000	119.34693			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.47441			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.10000	119.83747		2.10000	119.85095			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.69781			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.87886			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.34332			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.11394			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.99000	88.65373		2.99000	88.65734			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond		100.00000	0.79025		100.00000	0.78451			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS69	On 31/05/2017	Spot Bond	104.97509		12.75878		104.97509	15.09367			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000		100.00000		0.00000	100.19968			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		19.68208		101.07593	19.53802			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		10.98291		100.44759	10.90297			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.13687			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		17.93500		100.76967	17.80407			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.43410			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.42990			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.67000		96.86078		2.67000	96.86711			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.04641			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.07518			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.74556			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.56500		94.57407		2.56500	100.30267			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.59500		94.28836		2.59500	99.99942			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	99.89889			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.08116			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.38000		129.48038		2.38000	328.11045			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.00022			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.88432			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.29575			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.27773			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.26347			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.02500		106.51436		6.02500	102.21899			0.00	0	1,200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRX15	On 14/03/2015	Spot Bond		6.47000	107.23199		6.47000	107.17634			0.00	0	1,000,000.00
FRX16	On 15/09/2016	Spot Bond		7.46000	105.00907		7.46000	104.94640			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		8.04000	105.34499		8.04000	105.27732			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		8.20000	112.54439		8.20000	112.47028			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.84000	103.24818		8.84000	103.17539			0.00	0	318,000.00
FRX23	On 28/02/2023	Spot Bond		9.90000	86.79498		9.90000	86.77272			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.95000	107.58370		9.95000	107.49810			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.75500	90.32525		10.75500	90.24814			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.89000	77.29696		10.89000	77.22979			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond		0.00000	100.00000		0.00000	0.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.28847			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.83683			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.23000	104.30107		9.23000	104.22396			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	100.35244			0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.65167			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.65203			0.00	0	0.00
GRA307	On 15/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.78945			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.03871			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.28601			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.21315			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.99458			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.91055			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.71722			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.93208			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRH1A1		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.49414			0.00	0	0.00
GRH1A2		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.50579			0.00	0	0.00
GRH1A3		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.52832			0.00	0	0.00
GRH1A4		On 25/10/2017	Spot Bond	100.00000	3.41614	100.00000	100.00000	3.39350			0.00	0	0.00
GRH1B		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.55626			0.00	0	0.00
GRH1C		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.59500			0.00	0	0.00
GRH1YU		On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
GRT01		On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.36118			0.00	0	0.00
GRT02		On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.08656			0.00	0	0.00
GRT03		On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.71064			0.00	0	0.00
GRT04		On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.43189			0.00	0	0.00
GRT05		On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.13086			0.00	0	0.00
GRT06		On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.33048			0.00	0	0.00
GSIS01		On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.91007			0.00	0	0.00
GSIZ16		On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.17920			0.00	0	0.00
HILB01		On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.64560			0.00	0	0.00
HILB02		On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.29802			0.00	0	0.00
HILB03		On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.38005			0.00	0	0.00
HILC06		On 24/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.43973			0.00	0	0.00
HILC07		On 02/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.30781			0.00	0	0.00
HM1B5U		On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U		On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2		On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	105.72433			0.00	0	0.00
HMS1B3		On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	105.72433			0.00	0	0.00
HMS1B5		On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	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
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000	0.00000	107.17615				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.65703				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.80387		102.33094	7.80387	99.24449				0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	105.99983				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.69021				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.15683		102.35752	8.15683	108.65492				0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	106.35600				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.73286				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.60739		102.39670	8.60739	108.65492				0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	107.61650				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.78493				0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	108.28754				0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	110.07193				0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.71146				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.81114				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.84272				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.25000		108.47518	8.25000	108.40371				0.00	0	30,357,000.00
HWAY23	On 07/12/2023	Spot Bond	1.95000		134.12714	1.95000	268.21932				0.00	0	88,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.93000		137.23532	1.93000	268.65931				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.91000		94.85974	9.91000	94.78498				0.00	0	13,111,000.00
HWAY35	On 31/07/2035	Spot Bond	9.90500		94.82095	9.90500	94.74626				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.95500		106.68521	1.95500	106.69846				0.00	0	832,303,000.00
I2038	On 31/01/2038	Spot Bond	2.41000		103.09788	2.39000	103.49091				925,440,000,000.00	384,000,000	447,396,800.00
I2046	On 31/03/2046	Spot Bond	2.43000		102.19072	2.43000	102.53988				0.00	0	0.00
I2050	On 31/12/2050	Spot Bond	2.58000		104.33619	2.53000	105.60344				54,180,000,000.00	21,000,000	441,670,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	90.90000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.32000	109.04379	7.32000	108.97990				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.67108				0.00	0	200,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.53518				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.25789				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.58643				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	7.02500	104.81419	7.02500	104.75521				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.82000	108.07482	7.82000	108.00725				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.58000	109.66647	8.58000	109.59138				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.95500	103.86501	6.95500	103.80682				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.55387				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.06851				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.89000	109.57728	3.89000	109.57384				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.64000	101.82683	7.64000	101.76461				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.30462				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.32406				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.74000	106.12520	0.74000	125.01395				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.17000	104.63939	2.17000	122.98217				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.90087				0.00	0	2,000,000.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.83286				0.00	0	100,000.00
IBL39	On 02/04/2018	Spot Bond	8.25000	105.42113	8.25000	105.35130				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.32147				0.00	0	100,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.03262				0.00	0	300,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.13693				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.78000	98.16350	8.78000	98.09438				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL46	On 15/01/2020	Spot Bond		9.34000	90.92815		9.34000	90.86051			0.00	0	342,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.34408			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.33000	85.31606		8.33000	99.10814			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.39000	104.17591		9.39000	99.05362			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.38788			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.40037			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.58000	103.64095		7.58000	99.59112			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.56000	103.25235		8.56000	98.71601			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00224		100.00000	0.00223			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.75586		5.00000	101.71468			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.75586		5.00000	101.71468			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.34952		5.00000	100.30914			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.75586		5.00000	101.71468			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.79164		4.00000	101.75878			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.17776			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.09172			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.26082			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	112.50147		9.20000	112.41855			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.07162			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.07162			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.08378			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.70570		100.00000	8.64258			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.51768			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.27647			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.16244			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IN04	On 15/03/2015	Spot Bond		9.32000	103.36147		9.32000	103.28474			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.94113			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.13714			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.72664			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.44817			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	3.77385		100.00000	3.73861			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond		100.00000	93.83033		100.00000	93.11224			0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond		100.00000	87.52998		100.00000	86.90476			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond		5.25000	99.98562		5.25000	99.89942			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond		5.25000	99.88506		5.25000	99.79903			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond		5.25000	99.68456		5.25000	99.59888			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond		5.35000	99.56220		5.35000	99.47510			0.00	0	0.00
INA342	On 15/10/2013	Spot Bond		5.35000	99.27246		5.35000	99.18586			0.00	0	0.00
INA343	On 22/10/2013	Spot Bond		5.45000	99.15609		5.45000	99.06808			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond		100.00000	50.00006		100.00000	50.00002			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond		100.00000	99.72678		100.00000	98.91599			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond		100.00000	97.85523		100.00000	97.07447			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond		5.25000	99.78471		5.25000	99.69885			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond		100.00000	94.31525		100.00000	93.58974			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond		100.00000	92.40506		100.00000	91.70854			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond		5.35000	99.47510		5.35000	99.38815			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond		5.35000	99.37367		5.35000	99.28690			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond		100.00000	87.95181		100.00000	87.32057			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond		100.00000	86.49289		100.00000	85.88235			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond		5.45000	99.05343		5.45000	98.96561			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IND345	On 05/11/2013	Spot Bond		5.45000	98.95098		5.45000	98.86334			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond		5.45000	98.84875		5.45000	98.76129			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond		100.00000	81.11111		100.00000	80.57395			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond		100.00000	79.86871		100.00000	79.34783			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond		100.00000	78.66379		100.00000	78.15846			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond		100.00000	77.49469		100.00000	77.00422			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond		100.00000	76.35983		100.00000	75.88358			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.35463			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.22063			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.22260			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		11.14205	103.92629		11.14205	102.92554			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		11.14205	101.39045		11.14205	101.41489			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.27712			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.95465			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.24972			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	102.56656		6.50000	102.51280			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.37606			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.97917			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.92535			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond		100.00000	26.08754		100.00000	25.89841			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond		100.00000	16.69603		100.00000	16.57498			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.06039			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.06039			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.16623			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.27230			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.18534			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.92631			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.92796			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.14747			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.15587			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.24024			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.96283			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.94814			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.65397			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.70106			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.92631			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.08500			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.94249			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.80526			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.61562			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.23280			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.39542			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.39542			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.72348			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	67.50535		100.00000	69.96442			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.30359			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond		100.00000	99.72678		100.00000	98.91599			0.00	0	0.00
IP262U	On 26/09/2013	Spot Bond		100.00000	92.17172		100.00000	91.47870			0.00	0	0.00
IP263U	On 06/11/2013	Spot Bond		100.00000	83.52403		100.00000	82.95455			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IP264U	On 18/11/2013	Spot Bond	100.00000		81.29176	100.00000	80.75221				0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond	100.00000		99.99993	100.00000	99.99973				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.67625				0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond	100.00000		83.52403	100.00000	82.95455				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.70560				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.72142				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.73201				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.33000		104.67554	8.33000	104.60555				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.61500		105.06008	6.61500	105.00435				0.00	0	193,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.57891				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.83000		107.20010	8.83000	107.12462				1,766,000,000.00	200,000	5,391,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.89572				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.93418				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.30204				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.50000		105.23411	8.50000	105.16233				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	103.58372				0.00	0	200,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	101.68769				0.00	200,000	100,000.00
IV017	On 31/01/2022	Spot Bond	3.26000		96.46043	3.26000	113.35954				0.00	0	600,000.00
IV019	On 31/03/2028	Spot Bond	4.09000		91.96721	4.09000	123.53373				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.34685				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	101.09140				0.00	0	100,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000	0.00000	100.90538				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000	0.00000	100.86890				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000	0.00000	101.51286				0.00	0	100,000.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000	0.00000	101.19037				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV02E	On 17/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.57290			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.95500	86.52602		3.95500	87.27838			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.95500	86.45388		3.95500	93.62914			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	101.61935			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.19899			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.06092			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.12172			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.85000	110.98378		11.85000	110.87967			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.56182			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		4.09000	90.99120		4.09000	123.53373			0.00	0	0.00
IWA234	On 23/08/2013	Spot Bond		100.00000	50.00004		100.00000	50.00000			0.00	0	0.00
IWA334	On 22/08/2013	Spot Bond		5.25000	95.01188		5.25000	95.01188			0.00	0	0.00
IWA335	On 29/08/2013	Spot Bond		5.25000	99.95687		5.25000	99.87072			0.00	0	0.00
IWA336	On 05/09/2013	Spot Bond		5.25000	99.85637		5.25000	99.77039			0.00	0	0.00
IWA337	On 12/09/2013	Spot Bond		5.25000	99.75608		5.25000	99.67027			0.00	0	0.00
IWA338	On 19/09/2013	Spot Bond		5.25000	99.65598		5.25000	99.57035			0.00	0	0.00
IWA339	On 26/09/2013	Spot Bond		100.00000	92.17172		100.00000	91.47870			0.00	0	0.00
IWA340	On 03/10/2013	Spot Bond		5.35000	99.44610		5.35000	99.35920			0.00	0	0.00
IWA341	On 10/10/2013	Spot Bond		5.35000	99.34473		5.35000	99.25801			0.00	0	0.00
IWA342	On 17/10/2013	Spot Bond		5.35000	99.24357		5.35000	99.15703			0.00	0	0.00
IWA343	On 24/10/2013	Spot Bond		5.45000	99.12673		5.45000	99.03878			0.00	0	0.00
IWA344	On 31/10/2013	Spot Bond		5.45000	99.02414		5.45000	98.93637			0.00	0	0.00
IWA345	On 07/11/2013	Spot Bond		5.45000	98.92175		5.45000	98.83416			0.00	0	0.00
IWA346	On 14/11/2013	Spot Bond		5.45000	98.81958		5.45000	98.73217			0.00	0	0.00
IWA347	On 21/11/2013	Spot Bond		100.00000	80.75221		100.00000	80.21978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA348	On 28/11/2013	Spot Bond	100.00000		79.52070	100.00000	79.00433				0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000		78.32618	100.00000	77.82516				0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000		77.16702	100.00000	76.68067				0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000		76.04167	100.00000	75.56936				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.21530				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.46410				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.46783				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.43720				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.86641				0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.17943				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.40282				0.00	6,000,000	3,000,000.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.38607				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.17210				0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.40115				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.00779				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.01829				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000	0.00000	99.82790				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.77607				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.78177				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.79317				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.74186				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.65230				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.46405				0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.30974				0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.30910				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
JDC02U	On 14/11/2013	Spot Bond	100.00000		82.02247	100.00000	81.47321				0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		85.18519	100.00000	84.59770				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		64.70246	100.00000	64.23337				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		50.41868	100.00000	49.94792				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		60.80205	100.00000	60.45664				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.46384				0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000		13.61853	100.00000	13.51979				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		40.30479	100.00000	40.01258				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.73177				0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		13.58553	100.00000	13.48704				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.77185				0.00	50,000,000	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		52.83989	100.00000	52.34652				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	103.76766				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.50840				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.92000		140.74301	8.92000	140.64292				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.72971				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.57652				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.93000		96.13488	8.93000	96.06644				0.00	0	1,671,000.00
LGL03	On 03/04/2018	Spot Bond	8.98000		66.73698	8.98000	97.97881				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.49000		103.39861	9.49000	98.58823				0.00	0	109,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.97534				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.57000		100.41465	11.57000	100.32211				0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.16864				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000		50.00004	100.00000	50.00000				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.67777				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MAQ035	On 10/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.74374			0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.30004			0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.19745			0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.84440			0.00	0	0.00
MAQ06U	On 03/09/2013	Spot Bond		100.00000	97.85523		100.00000	97.07447			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.74241			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.25010			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.79143			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.65651			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.44201			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.17380			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.19702			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.86492			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.13439			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.49442			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	86.87170		100.00000	86.27120			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	82.98869		100.00000	82.44031			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	60.88522		100.00000	60.44381			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	39.59249		100.00000	39.30544			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	38.65802		100.00000	38.37775			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	10.05678		100.00000	9.98387			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	24.55268		100.00000	24.37467			0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond		100.00000	90.34653		100.00000	89.68059			0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond		100.00000	83.33333		100.00000	82.76644			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.70000	104.70763		8.70000	104.63457			0.00	0	1,976,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MCB3M		On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.40447			0.00	0	0.00
MCB4M		On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.19151			0.00	0	0.00
MCB5M		On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.29796			0.00	0	0.00
MEFSA1		On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	102.42510			0.00	0	0.00
MEFSA2		On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	102.44397			0.00	0	0.00
MEFSA3		On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	102.53833			0.00	0	0.00
MEFSA4		On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.89870			0.00	0	0.00
MEFSA6		On 05/07/2026	Spot Bond	0.00000	100.00000	0.00000	100.94332			0.00	0	0.00
MEFSB3		On 05/10/2016	Spot Bond	8.06500	104.76044	8.06500	104.69256			0.00	0	0.00
MEFSB4		On 05/01/2019	Spot Bond	8.77000	103.69575	8.77000	103.62322			0.00	0	0.00
MEFSB5		On 05/01/2022	Spot Bond	9.69000	103.19556	9.69000	103.11599			0.00	0	0.00
MET01		On 15/12/2014	Spot Bond	5.90500	105.94110	5.90500	105.89057			0.00	0	20,600,000.00
MFS1A1		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.08079			0.00	0	0.00
MFS1A2		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.12442			0.00	0	0.00
MFS1B		On 20/09/2019	Spot Bond	9.69000	104.40666	9.69000	104.32519			0.00	0	0.00
MGL01		On 15/09/2015	Spot Bond	7.47000	105.70896	7.47000	105.64578			0.00	0	24,799,000.00
MIIL01		On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.87631			0.00	0	0.00
MIIL02		On 31/05/2017	Spot Bond	8.99000	101.42183	8.99000	101.34875			0.00	0	0.00
MQB01		On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.88195			0.00	0	0.00
MQB02		On 31/05/2017	Spot Bond	8.69000	101.34834	8.69000	101.27770			0.00	0	2,462,000.00
MTN01U		On 08/10/2013	Spot Bond	100.00000	89.46078	100.00000	88.80779			0.00	0	0.00
MTN02		On 13/07/2014	Spot Bond	6.38500	104.41195	6.38500	104.35847			0.00	0	1,435,000.00
MTN02U		On 13/01/2014	Spot Bond	100.00000	72.27723	100.00000	71.85039			0.00	0	0.00
MTN03		On 13/07/2015	Spot Bond	7.52000	104.27480	7.52000	104.21207			0.00	0	0.00
MTN03U		On 28/10/2013	Spot Bond	100.00000	85.28037	100.00000	84.68677			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MTN04		On 13/07/2017	Spot Bond	8.63500	106.03376	8.63500	105.96071			0.00	0	1,070,000.00
MTN04U		On 27/01/2014	Spot Bond	100.00000	70.32755	100.00000	69.92337			0.00	0	0.00
MTN05		On 28/10/2013	Spot Bond	5.72000	102.88423	5.72000	102.83636			0.00	0	0.00
N4A111		On 14/08/2020	Spot Bond	100.00000	6.09794	100.00000	6.05373			0.00	0	0.00
N4A202		On 14/08/2020	Spot Bond	100.00000	0.24893	100.00000	0.24712			0.00	0	0.00
N4A205		On 14/08/2020	Spot Bond	100.00000	6.38038	100.00000	6.33413			0.00	0	0.00
N4A208		On 14/08/2020	Spot Bond	100.00000	6.45741	100.00000	6.41059			0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond	100.89771	5.93439	100.89771	5.89102			0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	6.01440	100.61875	5.97056			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	100.14671			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.15032			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.15284			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.15548			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.15787			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.15892			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.17368			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.19065			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.24893	100.00000	0.24712			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.24893	100.00000	0.24712			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.26000	96.08244	9.26000	96.01156			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.27000	103.57237	7.27000	99.60403			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.86844			0.00	6,000,000	2,000,000.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.80697			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.14959			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.72169			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.40371			0.00	0	25,000,000.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	99.93308			0.00	0	125,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.47868			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.12000		111.14197		7.12000	111.07860			0.00	0	2,002,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.71002			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.95000		116.44707		8.95000	116.36399			0.00	0	631,000.00
NBK4	On 28/10/2024	Spot Bond	11.09500		30.86550		11.09500	30.83882			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.57000		106.60461		7.57000	106.53970			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.66649			0.00	0	100,000.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.70426			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.81500		104.40373		6.81500	104.34671			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.33782			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	7.77000		107.60474		7.77000	107.53790			0.00	0	558,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.05674			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.94434			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.14672			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.90772			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.77203			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.81718			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	84.68100			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.82781			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.54539			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.59636			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.47415			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.80081			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	80.73918			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.88656			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.55622			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.34492			0.00	0	10,000,000.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.87663			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.15377			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.18108			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.11131			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.86171			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.06855			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.06033			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.05946			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.27000	108.84826		8.27000	108.77638			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.62208			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond		5.16500	104.55014		5.16500	104.50593			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		6.16500	101.60129		6.16500	101.55124			0.00	0	1,208,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.71263			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		12.08000	115.23177		12.08000	115.12164			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	109.90809				0.00	0	0.00
NET46	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.08389				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.89480				0.00	0	200,000.00
NILB10	On 08/12/2016	Spot Bond	2.19000	158.35219	2.19000	158.36870				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.74000	103.93873	8.74000	103.86627				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.15922				0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.11888				0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.11888				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.37000	105.38940	9.37000	105.30985				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.01633				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.38521				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.01553				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	100.01528				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.01599				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.57000	105.35921	9.57000	106.29118				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.01672				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.01604				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.01639				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.77000	105.32931	9.77000	105.24645				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.01781				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.01700				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.01666				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.02155				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.01996				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.01720				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NRA013	On 31/10/2013	Spot Bond	3.96500	136.03578		3.96500	136.03024			2,775,500,000.00	700,000	30,700,000.00
NRA014	On 30/04/2014	Spot Bond	6.77000	106.51219		6.77000	106.45439			0.00	0	32,500,000.00
NRA018	On 30/11/2018	Spot Bond	8.44000	118.80421		8.44000	118.72374			0.00	0	8,200,000.00
NRA022	On 31/10/2022	Spot Bond	8.94500	124.29735		8.94500	124.20871			0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond	2.08500	165.14914		2.08500	165.16775			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.60000	123.88161		9.60000	123.78644			0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.66400			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.64646			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.71635			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.41285			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.35134			0.00	0	100,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.11568			0.00	0	100,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	99.89281			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	99.86138			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	15.30708		100.00000	15.19611			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	20.44441		100.00000	20.29619			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	20.49199		100.00000	20.34342			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	20.52055		100.00000	20.37177			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	21.20575		100.00000	21.05201			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	21.96710		100.00000	21.80783			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	26.72548		100.00000	26.53173			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.55000	107.65416		6.55000	107.59731			0.00	0	1,887,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	9.14908		100.00000	9.08275			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	95.15000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	31.40644		100.00000	31.17874			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PCF03U	On 02/03/2016	Spot Bond	100.00000		10.55665	100.00000	10.48012				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.51917				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.15233				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.81507				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000		52.90506	100.00000	52.90503				0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.16027				0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond	100.00000		82.89739	100.00000	82.35082			10,000,000,000,000.00	100,000,000	100,000,000.00	
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.12932				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.65663				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.08870				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.06897				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.19911				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.18839				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.13354				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.09228				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.16860				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.25680				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.18733				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.13533				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.33239				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.25006				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.18553				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.43035				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.44387				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.44995			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.46346			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.52151			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.53500			0.00	0	0.00
PRM1A4		On 15/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.14225			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.45962			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	6.32000	113.21994		6.32000	113.16253			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	5.78500	94.16435		5.78500	94.12058			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	8.34000	36.54537		8.34000	36.52090			0.00	0	0.00
R155		On 31/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	6.38500	119.50402		6.32000	119.57755		69,040,932,977,200.00	10,812,988,720	16,220,465,707.00	
R158		On 15/09/2015	Spot Bond	6.32000	119.63822		6.32000	119.57755			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	6.22000	88.17615		6.22000	88.13213			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.32000	125.66932		6.32000	125.60559			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	6.15000	83.10942		6.15000	83.06839			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.58000	116.93697		8.52000	117.37879		92,567,232,434,820.00	10,788,721,729	14,027,240,560.00	
R187P		On 21/12/2026	Spot Bond	8.26000	34.02439		8.26000	34.00183			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	8.18000	31.72615		8.18000	31.70531			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.73000	273.06880		1.68000	274.23331		2,432,380,000.00	1,406,000	341,298,350.00	
R201		On 21/12/2014	Spot Bond	5.44500	105.71854		5.41500	105.71112		7,318,080,000,000.00	1,344,000,000	1,109,500,000.00	
R202		On 07/12/2033	Spot Bond	2.36000	200.19044		2.35000	200.50875		138,159,120,000.00	58,542,000	1,389,830,900.00	
R2023		On 28/02/2023	Spot Bond	8.31500	96.23224		8.21000	96.83644		26,942,263,000,000.00	3,240,200,000	6,284,141,000.00	
R203		On 15/09/2017	Spot Bond	7.23000	107.19936		7.13000	107.49229		24,354,095,940,000.00	3,368,478,000	5,372,717,000.00	
R2037		On 31/01/2037	Spot Bond	9.46000	91.60449		9.46000	91.53550		6,413,880,000,000.00	678,000,000	1,541,000,000.00	
R204		On 21/12/2018	Spot Bond	7.45000	103.80550		7.35000	104.18417		20,359,715,849,250.00	2,732,847,765	6,040,400,858.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Spot Bond		9.49500	92.35699		9.49500	92.28717			4,605,075,000,000.00	485,000,000	2,128,020,000.00
R205	On 31/03/2014	Spot Bond		100.00000	61.90112		100.00000	61.45234			0.00	0	0.00
R206	On 15/01/2014	Spot Bond		5.57500	101.54753		5.53500	101.51779			367,950,000,000.00	66,000,000	2,097,125,000.00
R207	On 15/01/2020	Spot Bond		7.79000	98.13847		7.69000	98.56697			41,485,645,000,000.00	5,325,500,000	7,156,137,805.00
R208	On 31/03/2021	Spot Bond		7.96000	95.92029		7.86500	96.37216			21,758,894,207,080.00	2,733,529,423	7,327,183,423.00
R209	On 31/03/2036	Spot Bond		9.39500	73.24603		9.33500	73.61901			35,399,627,190,000.00	3,767,922,000	9,842,063,770.00
R210	On 31/03/2028	Spot Bond		2.25000	153.53766		2.19000	154.66772			92,342,596,500.00	41,041,154	642,643,170.00
R211	On 31/01/2017	Spot Bond		0.04000	127.90804		0.04000	127.94380			4,000,000,000.00	100,000,000	202,324,203.00
R212	On 31/01/2022	Spot Bond		1.60000	128.36188		1.60000	128.38151			777,539,561,600.00	485,962,226	1,131,875,926.00
R213	On 28/02/2031	Spot Bond		9.22000	80.79523		9.16500	81.14264			21,479,907,760,000.00	2,329,708,000	7,074,949,325.00
R214	On 28/02/2041	Spot Bond		9.46500	71.04750		9.46500	70.99395			10,491,668,550,000.00	1,108,470,000	9,147,060,580.00
R224C	On 15/09/2013	Spot Bond		5.17500	99.71724		5.17500	99.67496			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond		5.27500	97.15497		5.27500	97.11374			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		5.38500	94.55148		5.38500	94.51053			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.38000	90.69948		6.38000	90.65306			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.22000	88.17615		6.22000	88.13213			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.14000	85.68626		6.14000	85.64403			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.15000	83.10942		6.15000	83.06839			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		5.45000	98.28301		5.45000	98.23976			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.47000	95.67302		5.47000	95.63071			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.42000	93.18586		5.42000	93.14502			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.29000	89.34236		6.29000	89.29702			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.16000	86.87191		6.16000	86.82872			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.14000	84.32233		6.14000	84.28054			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.20000	81.65281		6.20000	81.61196			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R331C	On 21/06/2017	Spot Bond	7.10500	76.59194	7.10500	76.54812					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.15500	73.81026	7.15500	73.76774					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.35500	70.60111	7.35500	70.55933					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.33500	68.16677	7.33500	68.12653					0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.31500	65.82907	7.31500	65.79032					0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.30500	63.54506	7.30500	63.50770					0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.65000	59.93110	7.65000	59.89423					0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.63000	57.80464	7.63000	57.76917					0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.78500	55.03437	7.78500	54.99993					0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.75500	53.09985	7.75500	53.06674					0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.72500	51.24813	7.72500	51.21630					0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.69500	49.47530	7.69500	49.44469					0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.65500	47.82282	7.65500	47.79339					0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.61500	46.24338	7.61500	46.21506					0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.46000	40.79895	8.46000	40.77125					0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.42000	39.31362	8.42000	39.28705					0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.38000	37.89694	8.38000	37.87145					0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.34000	36.54537	8.34000	36.52090					0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.30000	35.25557	8.30000	35.23208					0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.26000	34.02439	8.26000	34.00183					0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.22000	32.84886	8.22000	32.82717					0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	8.18000	31.72615	8.18000	31.70531					0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.79109					0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.94829					0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.93896					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.00939			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.83956			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	11.04355		100.00000	10.96349			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.81163		100.00000	3.78400			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.40019			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.30872			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.22042			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.38957			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.16555			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.00973			0.00	1,000,000	1,000,000.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.35042			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.07315			0.00	10,000,000	10,000,000.00
RDFC04	On 06/09/2013	Spot Bond		100.00000	99.91390		100.00000	99.12302			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.95017			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.14008			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.66603			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.01190			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.80387			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.84386			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.33815			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.64638			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.11755			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.46448			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.79430			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.53122			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.70425			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.62860			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.62860			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.46385			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.89650			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.58497			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.77817			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.95465			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.65353			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	103.09782		12.35000	102.99715			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.61177			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.33461			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.12252		100.00000	12.03463			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.50042			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.18010			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.85648			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	80.17429		100.00000	63.69029			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.93635			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond		5.25000	100.49409		5.25000	100.45165			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.13917		100.00000	1.13100			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	6.20638		100.00000	6.16138			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	14.29544		100.00000	14.19180			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.37364		100.00000	12.28394			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	103.92782			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	100.98901			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		9.16500	107.79508		9.16500	107.71593			0.00	0	2,615,000.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.99229			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.62000	111.78621		7.62000	111.71808			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.94281			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		9.18000	103.90589		9.18000	103.82948			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	100.61188			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.31458			0.00	0	10,000,000.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	100.48782			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.62059			0.00	0	100,000.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.60867			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.62000	105.66372		7.62000	105.59932			0.00	0	11,605,000.00
SBK9	On 10/04/2018	Spot Bond		8.95000	101.10456		8.95000	101.03203			0.00	0	4,603,000.00
SBK111	On 09/04/2014	Spot Bond		1.64000	132.95869		1.64000	132.97848			984,000,000.00	600,000	600,000.00
SBN18	On 14/09/2013	Spot Bond		5.51780	101.25417		5.51780	165.22411			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond		7.78000	116.67349		7.78000	116.60091			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.64000	116.95332		7.64000	116.88186			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.57000	117.09359		7.57000	117.02269			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.53000	102.72524		8.53000	102.65531			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.71500	116.80330		7.71500	116.73124			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.68000	116.87328		7.68000	116.80149			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.17941			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.02376			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.37526			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.97369			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBR003	On 05/11/2013	Spot Bond	100.00000		84.94517	100.00000	84.36468				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.18000		106.23806	8.18000	106.16865				0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.27254				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.03984				0.00	2,000,000	2,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.09739				0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000		1.99835	100.00000	1.98511				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.13831				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.51500		105.36540	9.51500	105.28515				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.17000		101.93632	10.17000	101.85391				0.00	0	100,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000	0.00000	100.16052				0.00	0	200,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.45386				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.27181				0.00	0	100,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000	0.00000	99.94774				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.84000		102.37463	8.84000	102.30246				0.00	0	1,548,000.00
SBS3	On 25/05/2026	Spot Bond	9.22000		94.49266	9.22000	94.42325				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.56500		96.94929	9.56500	96.87547				0.00	0	205,000.00
SBS9	On 07/07/2016	Spot Bond	7.50000		111.46828	7.50000	111.40140				0.00	0	538,000.00
SBSI11	On 07/12/2023	Spot Bond	2.21000		131.30874	2.21000	262.57774				0.00	0	100,000.00
SBSI12	On 31/01/2017	Spot Bond	0.74000		106.12520	0.74000	125.01395				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000	0.00000	106.33000				0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	6.54655	100.00000	6.49909	100.00000	6.49909			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	152.66242	0.00000	82.63494	0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.31000	109.35022	1.31000	122.68626	1.31000	122.68626			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.56656	6.50000	102.51280	6.50000	102.51280			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.32191	0.00000	101.32191			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.05547	0.00000	101.05547			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.77913	0.00000	102.77913			0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.23000	99.84191	9.23000	99.76809	9.23000	99.76809			0.00	0	340,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.16593	0.00000	102.16593			0.00	50,000,000	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.81875	0.00000	100.81875			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.15772	0.00000	101.15772			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.03836	0.00000	101.03836			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.39613	0.00000	100.39613			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.62000	105.56318	7.62000	105.49884	7.62000	105.49884			0.00	0	8,400,000.00
SLI3	On 15/08/2023	Spot Bond	8.95000	103.12623	8.95000	99.19832	8.95000	99.19832			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.58000	102.55795	8.58000	102.48774	8.58000	102.48774			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.17593	0.00000	100.17593			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.03346	0.00000	100.03346			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.21745	0.00000	100.21745			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.03380	0.00000	100.03380			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSA01		On 28/06/2016	Spot Bond	8.43000	104.50521		8.43000	104.43451			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.95653			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.66974			0.00	7,000,000	7,000,000.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.69770			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.54500	95.70714		9.54500	95.63401			0.00	0	29,196,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.81314			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.16380			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.56504			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.47300	88.20385		9.47300	88.13696			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.53500	87.90497		9.53500	87.83788			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.66000	104.16058		6.66000	104.10465			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.95000	92.67849		8.95000	92.61236			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.27731			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.31000	103.46546		8.31000	103.39680			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	7.22000	117.79845		7.22000	117.73036			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.70500	98.51426		2.70500	98.89626			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.30000	99.69766		8.30000	100.08780			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.54878			0.00	0	0.00
SSN014		On 23/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.77072			0.00	0	0.00
SY1002		On 22/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1003		On 27/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.94231			0.00	0	0.00
SY1004		On 29/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.91341			0.00	0	0.00
SY1005		On 09/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.75401			0.00	0	0.00
SY1006		On 17/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.63486			0.00	0	0.00
SY1008		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.44745			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SY1009		On 21/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.13977			0.00	0	0.00
SY1010		On 21/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1011		On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.02250			0.00	0	0.00
SY1012		On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.02289			0.00	0	0.00
SY1013		On 05/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.92423			0.00	0	0.00
SY1014		On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.46052			0.00	0	0.00
SY1015		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.79231			0.00	0	0.00
SY1016		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.73732			0.00	0	0.00
SY1017		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.73679			0.00	0	0.00
SY1018		On 19/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.72027			0.00	0	0.00
SY1019		On 18/09/2013	Spot Bond	100.00000	94.07216		100.00000	93.35038			20,800,000,000,000.00	208,000,000	104,000,000.00
SY1020		On 22/11/2013	Spot Bond	100.00000	80.57395		100.00000	80.04386			0.00	0	0.00
SYN923		On 21/08/2013	Spot Bond	100.00000	50.00006		100.00000	50.00002			0.00	0	0.00
SYN924		On 22/08/2013	Spot Bond	100.00000	50.00005		100.00000	50.00001			0.00	0	0.00
SYN925		On 23/08/2013	Spot Bond	100.00000	50.00004		100.00000	50.00000			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.88000	115.83435		6.88000	115.77015			0.00	0	0.00
SZ25		On 30/09/2025	Spot Bond	9.08000	103.04375		9.08000	102.96877			0.00	0	0.00
T018		On 15/07/2014	Spot Bond	100.00000	55.30557		100.00000	54.94116			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	39.60860		100.00000	39.32144			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	18.73939		100.00000	18.60352			0.00	0	0.00
TFS06		On 20/03/2014	Spot Bond	6.74500	104.18562		6.74500	104.12930			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.59781			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.34591			0.00	0	0.00
TFS114		On 16/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.00340			0.00	0	0.00
TFS115		On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.63492			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.06039			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.41695			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.57000		103.58742		7.57000	103.52470			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.25569			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.06416			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.14379			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.63732			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.65664			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.81730		7.83000	100.75419			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.62668			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.65084			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.69364			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.62668			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.65084			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	76.03798			7.16000	100.65485			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.69817			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.69431			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.78683			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.77432			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.15044			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.10759			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.36257			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.38062			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		102.03698		8.73000	100.53230			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.40597			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.45544			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.62979			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.66129			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.34789		101.06155	6.30142			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.62281			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	104.84573			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.70975			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.74831			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.15424			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.63298			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.64665			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.65641			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.64665			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.65641			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.66129			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.64079			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.65641			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.71006			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.71006			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.71006			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.78802			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.80750			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.78316			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.17148			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.19566			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.18599			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.96473			0.00	0	1,000,000.00
TL15	On 29/04/2015	Spot Bond		8.27000	109.41248		8.27000	109.33983			0.00	0	604,000.00
TL20	On 22/02/2020	Spot Bond		7.86500	93.77547		7.86500	93.69178			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		8.07000	106.73991		8.07000	106.67109			0.00	0	1,003,900,000.00
TN20	On 17/09/2020	Spot Bond		8.87500	113.00171		8.87500	112.92175			3,550,000,000.00	400,000	267,300,000.00
TN23	On 06/11/2023	Spot Bond		9.23500	113.45403		9.23500	113.37057			19,818,310,000.00	2,146,000	102,200,000.00
TN25	On 19/08/2025	Spot Bond		9.54000	99.89467		9.54000	99.81881			0.00	0	154,000,000.00
TN27	On 14/11/2027	Spot Bond		9.59500	97.15724		9.59500	97.08304			0.00	0	15,200,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.03368			0.00	10,200,000	10,400,000.00
TNF18	On 22/08/2018	Spot Bond		100.00000	1.76500		100.00000	1.74181			12,500,000,000,000.00	125,000,000	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.37557			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.14336			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.14753			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.14787			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.16801			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.20988			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.82239			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.85575			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.87574			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.86623		10.00000	99.78606			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.86957		9.75000	99.79139			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.87172		100.00000	9.79556			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond		100.00000	50.00004		100.00000	50.00000			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TSP139	On 17/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.26204			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.82410			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	96.19817			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	95.91667			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	100.00000		0.00000	98.14153			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond		0.00000	100.00000		0.00000	97.94047			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.67828			0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.64975			0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.61907			0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.57485			0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.33964			0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.22081			0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.13224			0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.10304			0.00	0	0.00
TWC027	On 24/10/2013	Spot Bond		100.00000	86.08491		100.00000	85.48009			33,800,000,000,000.00	338,000,000	276,000,000.00
TWCJ04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.67315			0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.15369			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.57164			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.13347			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.26500	112.79143		9.26500	107.37133			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.18260			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.71389			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.02885			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.47000	106.92985		9.47000	106.84922			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	84.79687		100.00000	84.22003			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	84.89062		100.00000	84.31313			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	84.92188		100.00000	84.34418			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.84557			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.88627			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.26570			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.27528			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.27576			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.99448			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.02504			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.27449			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	137.90000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.68000	117.41849		6.68000	117.35561			0.00	0	92,100,000.00
WS05	On 01/08/2018	Spot Bond		0.35000	241.65703		0.35000	241.71848			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond		6.72000	105.89934		6.72000	105.84229			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.63500	106.56494		7.63500	106.49987			0.00	0	85,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.90500	107.16530		7.90500	107.09759			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.31500	105.66500		8.31500	105.59485			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.40500	105.51877		8.40500	105.44797			0.00	0	15,000,000.00
Z006	On 31/08/2013	Spot Bond		5.39000	99.92622		5.39000	99.88200			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond		5.45000	98.58683		5.45000	98.54331			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond		6.27000	89.23365		6.27000	89.18875			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Z018	On 31/03/2014	Spot Bond	5.44000	96.85363	5.44000	96.81103				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.45000	95.55750	5.45000	95.51562				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.20000	87.71077	6.20000	87.66689				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.43000	93.46788	5.43000	93.42707				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.27000	89.21868	6.27000	89.17379				0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	7.29500	64.61517	7.29500	64.57743				0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	12.35838	100.00000	12.28817				0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04976	100.00000	0.04948				0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	12.35838	100.00000	12.28817				0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	33.11323	100.00000	32.92511				0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	33.87649	100.00000	33.68404				0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	31.75830	100.00000	31.57788				0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	31.75830	100.00000	31.57788				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	30.11373	100.00000	29.94265				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	30.11373	100.00000	29.94265				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	28.50014	100.00000	28.33824				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	28.50014	100.00000	28.33824				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	26.81979	100.00000	26.66743				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	26.81979	100.00000	26.66743				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	25.28648	100.00000	25.14283				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	25.28648	100.00000	25.14283				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	23.79561	100.00000	23.66043				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	23.79561	100.00000	23.66043				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	22.52057	100.00000	22.39263				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	21.31385	100.00000	21.19277				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA023	On 20/04/2016	Spot Bond	100.00000	15.93957	100.00000	15.84902				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	15.05686	100.00000	14.97133				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	14.16912	100.00000	14.08863				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	14.16912	100.00000	14.08863				0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	13.40990	100.00000	13.33371				0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	12.66727	100.00000	12.59531				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	11.92042	100.00000	11.85270				0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>467,259,785,376,450.00</b>	<b>1,423,163,017</b>	<b>09 428 962 377.00</b>
<b>Grand Total:</b>										<b>467,261,103,541,845.00</b>	<b>1,423,283,341</b>	<b>09 431 077 061.00</b>