



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 13/08/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 26/08/2013	Any day expiry	9.99550	9.99550		9.85920	9.85920		13.44	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Call	1,795.50620	1.79551	1,659.21100	1.65921	27.22	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Put	0.00620	0.00001	0.01100	0.00001	27.22	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Call	1,745.50760	1.74551	1,609.21350	1.60921	26.73	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Put	0.00760	0.00001	0.01350	0.00001	26.73	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Call	1,695.50930	1.69551	1,559.21670	1.55922	26.24	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Put	0.00930	0.00001	0.01670	0.00002	26.24	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Call	756.12440	0.75612	620.56690	0.62057	16.72	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Put	0.62440	0.00062	1.36690	0.00137	16.72	0.00	0	2,200.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Call	706.29990	0.70630	570.99060	0.57099	16.16	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Put	0.79990	0.00080	1.79060	0.00179	16.16	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Call	696.34120	0.69634	561.09180	0.56109	16.05	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Put	0.84120	0.00084	1.89180	0.00189	16.05	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Call	686.38510	0.68639	551.19940	0.55120	15.94	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Put	0.88510	0.00089	1.99940	0.00200	15.94	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Call	488.24640	0.48825	359.99620	0.36000	13.82	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Put	2.74640	0.00275	10.79620	0.01080	13.82	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Call	402.05540	0.40206	280.89250	0.28089	13.75	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Put	6.55540	0.00656	21.69250	0.02169	13.75	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Call	310.87830	0.31088	201.89250	0.20189	13.67	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Put	15.37830	0.01538	42.69250	0.04269	13.67	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Call	197.47600	0.19748	112.97250	0.11297	13.57	0.00	0	4,400.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Put	41.97600	0.04198	93.77250	0.09377	13.57	0.00	0	0.00
\$ / R	On 28/08/2013	Any day expiry			9.99840	9.99840	9.86200	9.86200	13.68	0.00	0	0.00
\$ / R	On 28/08/2013	Any day expiry	9.55	Call	454.46310	0.45446	330.93750	0.33094	13.94	0.00	0	0.00
\$ / R	On 28/08/2013	Any day expiry	9.55	Put	6.06310	0.00606	18.93750	0.01894	13.94	0.00	0	500.00
\$ / R	On 28/08/2013	Any day expiry	10.30	Call	30.43410	0.03043	17.50220	0.01750	15.69	0.00	0	500.00
\$ / R	On 28/08/2013	Any day expiry	10.30	Put	332.03410	0.33203	455.50220	0.45550	15.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			10.02550	10.02550	9.88880	9.88880	13.81	1,314,072,361.50	131,073	653,706.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,725.50420	2.72550	2,588.80580	2.58881	25.79	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.00420	0.00000	0.00580	0.00001	25.79	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,525.68820	1.52569	1,389.14960	1.38915	17.98	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	0.18820	0.00019	0.34960	0.00035	17.98	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,325.93980	1.32594	1,189.61320	1.18961	16.92	0.00	0	0.00

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	0.43980	0.00044	0.81320	0.00081	0.440	16.92	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,276.04460	1.27604	1,139.80590	1.13981	1,276.045	16.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	0.54460	0.00054	1.00590	0.00101	0.545	16.66	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,226.17480	1.22617	1,090.04520	1.09005	1,226.175	16.39	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	0.67480	0.00067	1.24520	0.00125	0.675	16.39	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,176.33670	1.17634	1,040.34240	1.04034	1,176.337	16.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	0.83670	0.00084	1.54240	0.00154	0.837	16.13	0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	1,027.10040	1.02710	891.99000	0.89199	1,027.100	15.33	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	1.60040	0.00160	3.19000	0.00319	1.600	15.33	0.00	0	6,202.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	829.86370	0.82986	697.32880	0.69733	829.864	14.58	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	4.36370	0.00436	8.52880	0.00853	4.364	14.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	732.57770	0.73258	602.42560	0.60243	732.578	14.21	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	7.07770	0.00708	13.62560	0.01363	7.078	14.21	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	684.46860	0.68447	555.91140	0.55591	684.469	14.02	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	8.96860	0.00897	17.11140	0.01711	8.969	14.02	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	636.82330	0.63682	510.19150	0.51019	636.823	13.83	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	11.32330	0.01132	21.39150	0.02139	11.323	13.83	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	543.34050	0.54334	425.23940	0.42524	543.341	13.46	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	17.84050	0.01784	36.43940	0.03644	17.840	13.46	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	499.05930	0.49906	385.25440	0.38525	499.059	13.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	23.55930	0.02356	46.45440	0.04645	23.559	13.49	0.00	0	47,100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	422.90450	0.42290	318.16000	0.31816	422.904	13.56	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	37.40450	0.03740	69.36000	0.06936	37.404	13.56	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	414.76190	0.41476	311.12200	0.31112	414.762	13.56	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	39.26190	0.03926	72.32200	0.07232	39.262	13.56	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	406.68840	0.40669	304.16990	0.30417	406.688	13.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	41.18840	0.04119	75.36990	0.07537	41.188	13.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	375.11350	0.37511	277.25230	0.27725	375.113	13.60	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Put	49.61350	0.04961	88.45230	0.08845	49.614	13.60	0.00	0	3,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Call	337.36170	0.33736	245.65550	0.24566	337.362	13.63	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Put	61.86170	0.06186	106.85550	0.10686	61.862	13.63	0.00	0	1,600.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	301.65710	0.30166	216.39530	0.21640	301.657	13.67	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	76.15710	0.07616	127.59530	0.12760	76.157	13.67	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	268.12670	0.26813	189.50150	0.18950	268.127	13.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	92.62670	0.09263	150.70150	0.15070	92.627	13.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	236.86860	0.23687	164.97250	0.16497	236.869	13.74	0.00	0	2,830.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	111.36860	0.11137	176.17250	0.17617	111.369	13.74	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Call	181.40300	0.18140	127.51440	0.12751	181.403	13.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Put	155.90300	0.15590	238.71440	0.23871	155.903	13.81	0.00	0	22,194.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Call	155.75530	0.15576	108.95950	0.10896	155.755	14.10	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Put	190.25530	0.19026	280.15950	0.28016	190.255	14.10	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Call	140.47200	0.14047	98.03820	0.09804	140.472	14.30	0.00	0	1.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Put	214.97200	0.21497	309.23820	0.30924	214.972	14.30	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Call	133.34530	0.13335	92.97930	0.09298	133.345	14.40	0.00	0	2,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Put	227.84530	0.22785	324.17930	0.32418	227.845	14.40	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.15	Call	123.26950	0.12327	85.86020	0.08586	123.270	14.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.15	Put	247.76950	0.24777	347.06020	0.34706	247.770	14.55	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	108.02140	0.10802	75.16390	0.07516	108.021	14.79	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	282.52140	0.28252	386.36390	0.38636	282.521	14.79	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Call	89.63030	0.08963	62.37850	0.06238	89.630	15.14	0.00	0	15,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Put	334.13030	0.33413	443.57850	0.44358	334.130	15.14	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	82.70290	0.08270	57.59180	0.05759	82.703	15.28	0.00	0	35,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	357.20290	0.35720	468.79180	0.46879	357.203	15.28	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	78.37600	0.07838	54.61080	0.05461	78.376	15.38	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	372.87600	0.37288	485.81080	0.48581	372.876	15.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Call	63.18670	0.06319	44.18540	0.04419	63.187	15.78	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.40	Put	437.68670	0.43769	555.38540	0.55539	437.687	15.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest		
\$ / R	On	16/09/2013			Foreign Exchange Future		10.50	Call	48.27270	0.04827	34.62570	0.03463	48.273	16.27	0.00	0	5,200.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.50	Put	522.77270	0.52277	645.82570	0.64583	522.773	16.27	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.60	Call	37.69820	0.03770	27.33630	0.02734	37.698	16.87	0.00	0	10,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.60	Put	612.19820	0.61220	738.53630	0.73854	612.198	16.87	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.65	Call	33.39950	0.03340	24.36230	0.02436	33.399	17.17	0.00	0	5,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.65	Put	657.89950	0.65790	785.56230	0.78556	657.899	17.17	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.70	Call	29.64610	0.02965	21.75760	0.02176	29.646	17.47	0.00	0	10,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.70	Put	704.14610	0.70415	832.95760	0.83296	704.146	17.47	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.75	Call	26.36590	0.02637	19.47320	0.01947	26.366	17.77	0.00	0	19,088.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.75	Put	750.86590	0.75087	880.67320	0.88067	750.866	17.77	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.80	Call	23.49630	0.02350	17.46700	0.01747	23.496	18.07	0.00	0	50,958.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.80	Put	797.99630	0.79800	928.66700	0.92867	797.996	18.07	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.00	Call	15.13970	0.01514	11.35580	0.01136	15.140	19.27	0.00	0	45,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.00	Put	989.63970	0.98964	1,122.55580	1.12256	989.640	19.27	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.30	Call	7.96590	0.00797	6.14780	0.00615	7.966	20.89	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.30	Put	1,282.46590	1.28247	1,417.34780	1.41735	1,282.466	20.89	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.60	Call	4.49800	0.00450	3.56750	0.00357	4.498	22.52	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.60	Put	1,578.99800	1.57900	1,714.76750	1.71477	1,578.998	22.52	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.90	Call	2.72230	0.00272	2.21250	0.00221	2.722	24.14	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.90	Put	1,877.22230	1.87722	2,013.41250	2.01341	1,877.222	24.14	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		12.25	Call	0.82150	0.00082	0.45460	0.00045	0.822	24.17	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		12.25	Put	2,225.32150	2.22532	2,361.65460	2.36165	2,225.321	24.17	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		12.50	Call	0.25500	0.00026	0.12180	0.00012	0.255	23.67	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		12.50	Put	2,474.75500	2.47476	2,611.32180	2.61132	2,474.755	23.67	0.00	0	0.00
\$ / R	On	23/09/2013			Any day expiry				10.03550	10.03550	9.89870	9.89870	14.15	0.00	0	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.28	Call	764.94940	0.76495	635.71840	0.63572	764.949	14.15	0.00	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.28	Put	9.44940	0.00945	17.01840	0.01702	9.449	14.15	0.00	0	1,200.00
\$ / R	On	23/09/2013			Any day expiry		9.29	Call	755.39250	0.75539	626.46980	0.62647	755.393	14.13	0.00	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.29	Put	9.89250	0.00989	17.76980	0.01777	9.893	14.13	0.00	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.30	Call	745.85400	0.74585	617.25050	0.61725	745.854	14.10	0.00	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.30	Put	10.35400	0.01035	18.55050	0.01855	10.354	14.10	0.00	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.31	Call	736.33520	0.73634	608.06210	0.60806	736.335	14.08	0.00	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.31	Put	10.83520	0.01084	19.36210	0.01936	10.835	14.08	0.00	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.88	Call	273.24070	0.27324	197.72400	0.19772	273.241	13.91	0.00	0	2,400.00
\$ / R	On	23/09/2013			Any day expiry		9.88	Put	117.74070	0.11774	179.02400	0.17902	117.741	13.91	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry				10.03990	10.03990	9.90290	9.90290	14.24	0.00	0	0	0.00
\$ / R	On	26/09/2013			Any day expiry		8.20	Call	1,840.12520	1.84013	1,703.23430	1.70323	1,840.125	19.37	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry		8.20	Put	0.22520	0.00023	0.33430	0.00033	0.225	19.37	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry		8.25	Call	1,790.16430	1.79016	1,653.29270	1.65329	1,790.164	19.10	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry		8.25	Put	0.26430	0.00026	0.39270	0.00039	0.264	19.10	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry		8.30	Call	1,740.21020	1.74021	1,603.36170	1.60336	1,740.210	18.83	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry		8.30	Put	0.31020	0.00031	0.46170	0.00046	0.310	18.83	0.00	0	7,500.00
\$ / R	On	26/09/2013			Any day expiry		9.24	Call	809.14360	0.80914	679.26320	0.67926	809.144	14.27	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.24	Put	9.24360	0.00924	16.36320	0.01636	9.244	14.27	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.25	Call	799.56720	0.79957	669.96960	0.66997	799.567	14.24	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.25	Put	9.66720	0.00967	17.06960	0.01707	9.667	14.24	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.26	Call	790.00830	0.79001	660.70300	0.66070	790.008	14.22	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.26	Put	10.10830	0.01011	17.80300	0.01780	10.108	14.22	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.51	Call	558.79670	0.55880	444.52970	0.44453	558.797	13.62	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.51	Put	28.89670	0.02890	51.62970	0.05163	28.897	13.62	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.55	Call	523.69300	0.52369	413.83480	0.41383	523.693	13.53	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.55	Put	33.79300	0.03379	60.93480	0.06093	33.793	13.53	0.00	0	500.00
\$ / R	On	26/09/2013			Any day expiry		9.60	Call	482.42030	0.48242	377.07610	0.37708	482.420	13.60	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.60	Put	42.52030	0.04252	74.17610	0.07418	42.520	13.60	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.70	Call	404.71010	0.40471	309.28940	0.30929	404.710	13.74	0.00	0	7,500.00
\$ / R	On	26/09/2013			Any day expiry		9.70	Put	64.81010	0.06481	106.38940	0.10639	64.810	13.74	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry		10.44	Call	80.91230	0.08091	59.50390	0.05950	80.912	16.01	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 26/09/2013	Any day expiry	10.44	Put	481.01230	0.48101	596.60390	0.59660	481.012	16.01	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry			10.07720	10.07720	9.93960	9.93960		14.41	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	722.25920	0.72226	602.15650	0.60216	722.259	13.79	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	35.05920	0.03506	52.55650	0.05256	35.059	13.79	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	713.42450	0.71342	593.81800	0.59382	713.424	13.78	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	36.22450	0.03622	54.21800	0.05422	36.224	13.78	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	704.62300	0.70462	585.52200	0.58552	704.623	13.76	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	37.42300	0.03742	55.92200	0.05592	37.423	13.76	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	652.52930	0.65253	537.49840	0.53750	652.529	13.68	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	45.32930	0.04533	67.89840	0.06790	45.329	13.68	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	258.58420	0.25858	202.82860	0.20283	258.584	14.49	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	251.38420	0.25138	333.22860	0.33323	251.384	14.49	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry			10.08140	10.08140	9.94380	9.94380		14.64	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	643.31960	0.64332	530.06550	0.53007	643.320	13.77	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	51.91960	0.05192	76.26550	0.07627	51.920	13.77	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	634.92770	0.63493	522.67090	0.52267	634.928	13.76	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	53.52770	0.05353	78.87090	0.07887	53.528	13.76	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	626.57590	0.62658	515.33640	0.51534	626.576	13.75	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	55.17590	0.05518	81.53640	0.08154	55.176	13.75	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	593.58110	0.59358	486.60810	0.48661	593.581	13.70	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	62.18110	0.06218	92.80810	0.09281	62.181	13.70	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	254.37690	0.25438	200.72020	0.20072	254.377	14.64	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	272.97690	0.27298	356.92020	0.35692	272.977	14.64	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry			10.08560	10.08560	9.94800	9.94800		14.60	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,836.79290	1.83679	1,699.64920	1.69965	1,836.793	17.20	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	1.19290	0.00119	1.64920	0.00165	1.193	17.20	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,786.98720	1.78699	1,649.91700	1.64992	1,786.987	17.02	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	1.38720	0.00139	1.91700	0.00192	1.387	17.02	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	700.26600	0.70027	582.33490	0.58233	700.266	13.78	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	44.66600	0.04467	64.33490	0.06433	44.666	13.78	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	691.67120	0.69167	574.23060	0.57423	691.671	13.76	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	46.07120	0.04607	66.23060	0.06623	46.071	13.76	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	683.11240	0.68311	566.18960	0.56619	683.112	13.75	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	47.51240	0.04751	68.18960	0.06819	47.512	13.75	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	559.47490	0.55947	458.37230	0.45837	559.475	13.59	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	73.87490	0.07387	110.37230	0.11037	73.875	13.59	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	487.26790	0.48727	394.29640	0.39430	487.268	13.79	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	101.66790	0.10167	146.29640	0.14630	101.668	13.79	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			10.08710	10.08710	9.94940	9.94940		14.62	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	602.20700	0.60221	495.37240	0.49537	602.207	13.66	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	65.10700	0.06511	95.97240	0.09597	65.107	13.66	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	121.77650	0.12178	97.34520	0.09735	121.776	16.56	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	634.67650	0.63468	747.94520	0.74795	634.677	16.56	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			10.12830	10.12830	9.99000	9.99000		14.81	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,831.94310	1.83194	1,694.69070	1.69469	1,831.943	16.55	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	3.64310	0.00364	4.69070	0.00469	3.643	16.55	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	765.93680	0.76594	650.11110	0.65011	765.937	13.98	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	67.63680	0.06764	90.11110	0.09011	67.637	13.98	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	757.64640	0.75765	642.30390	0.64230	757.646	13.97	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	69.34640	0.06935	92.30390	0.09230	69.346	13.97	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	749.39160	0.74939	634.53760	0.63454	749.392	13.96	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	71.09160	0.07109	94.53760	0.09454	71.092	13.96	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	668.81370	0.66881	561.84810	0.56185	668.814	13.87	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	90.51370	0.09051	121.84810	0.12185	90.514	13.87	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	560.52780	0.56053	466.66620	0.46667	560.528	14.02	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	132.22780	0.13223	176.66620	0.17667	132.228	14.02	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	150.49160	0.15049	124.34430	0.12434	150.492	17.12	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	772.19160		0.77219		884.34430	0.88434	772.192	17.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.15130		10.15130		10.01250	10.01250		15.06	51,050,887.70	5,029	92,021.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,752.06480		2.75206		2,613.41660	2.61342	2,752.065	19.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.76480		0.00076		0.91660	0.00092	0.765	19.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,154.24890		2.15425		2,016.07620	2.01608	2,154.249	17.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	2.94890		0.00295		3.57620	0.00358	2.949	17.58	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,418.01090		1.41801		1,283.15490	1.28315	1,418.011	15.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	16.71090		0.01671		20.65490	0.02065	16.711	15.43	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,274.59140		1.27459		1,141.28440	1.14128	1,274.591	15.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	23.29140		0.02329		28.78440	0.02878	23.291	15.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,248.15650		1.24816		1,115.19450	1.11519	1,248.156	14.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	24.75650		0.02476		30.59450	0.03059	24.757	14.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,200.99960		1.20100		1,068.70740	1.06871	1,201.000	14.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	27.59960		0.02760		34.10740	0.03411	27.600	14.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,180.25080		1.18025		1,048.27730	1.04828	1,180.251	14.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	28.95080		0.02895		35.77730	0.03578	28.951	14.73	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,154.14490		1.15414		1,023.17520	1.02318	1,154.145	14.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	30.74490		0.03074		38.57520	0.03858	30.745	14.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	996.76830		0.99677		872.58630	0.87259	996.768	14.28	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	45.46830		0.04547		60.08630	0.06009	45.468	14.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	825.82210		0.82582		708.68550	0.70869	825.822	14.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	74.52210		0.07452		96.18550	0.09619	74.522	14.15	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	705.92910		0.70593		598.12830	0.59813	705.929	14.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	104.62910		0.10463		135.62830	0.13563	104.629	14.05	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	667.79210		0.66779		565.41940	0.56542	667.792	14.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	116.49210		0.11649		152.91940	0.15292	116.492	14.02	0.00	0	10,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	603.83360		0.60383		509.81820	0.50982	603.834	14.08	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	142.53360		0.14253		187.31820	0.18732	142.534	14.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	597.25250		0.59725		503.89930	0.50390	597.253	14.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	145.95250		0.14595		191.39930	0.19140	145.953	14.10	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	534.24570		0.53425		447.56670	0.44757	534.246	14.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	182.94570		0.18295		235.06670	0.23507	182.946	14.31	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	504.65340		0.50465		421.32210	0.42132	504.653	14.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	203.35340		0.20335		258.82210	0.25882	203.353	14.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	423.44240		0.42344		350.02620	0.35003	423.442	14.74	0.00	0	200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	272.14240		0.27214		337.52620	0.33753	272.142	14.74	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	375.44550		0.37545		311.41610	0.31142	375.446	14.96	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	324.14550		0.32415		398.91610	0.39892	324.145	14.96	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	307.77930		0.30778		255.52670	0.25553	307.779	15.46	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	426.47930		0.42648		513.02670	0.51303	426.479	15.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	297.37720		0.29738		246.81690	0.24682	297.377	15.56	0.00	0	10,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	446.07720		0.44608		534.31690	0.53432	446.077	15.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	265.25790		0.26526		220.02980	0.22003	265.258	15.90	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	513.95790		0.51396		607.52980	0.60753	513.958	15.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	223.79810		0.22380		185.93450	0.18593	223.798	16.40	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	622.49810		0.62250		723.43450	0.72343	622.498	16.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	211.58800		0.21159		176.11070	0.17611	211.588	16.56	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	660.28800		0.66029		763.61070	0.76361	660.288	16.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	189.59520		0.18960		158.25440	0.15825	189.595	16.91	3,028,500.00	300	550.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	738.29520		0.73830		845.75440	0.84575	738.295	16.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	170.45520		0.17046		142.54200	0.14254	170.455	17.27	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	819.15520		0.81916		930.04200	0.93004	819.155	17.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	163.44650		0.16345		136.79660	0.13680	163.446	17.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	852.14650		0.85215		964.29660	0.96430	852.146	17.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	138.67330		0.13867		116.51790	0.11652	138.673	17.99	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	987.37330		0.98737		1,104.01790	1.10402	987.373	17.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	113.87510		0.11388		96.20170	0.09620	113.875	18.71	0.00	0	100.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,162.57510	1.16258	1,283.70170	1.28370	1,162.575	18.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	98.85220	0.09885	83.92530	0.08393	98.852	19.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,297.55220	1.29755	1,421.42530	1.42143	1,297.552	19.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	86.31300	0.08631	73.67170	0.07367	86.313	19.79	0.00	0	16,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,435.01300	1.43501	1,561.17170	1.56117	1,435.013	19.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	72.69940	0.07270	62.52460	0.06252	72.699	20.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,621.39940	1.62140	1,750.02460	1.75002	1,621.399	20.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	57.31410	0.05731	49.89120	0.04989	57.314	21.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,906.01410	1.90601	2,037.39120	2.03739	1,906.014	21.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	48.31770	0.04832	47.44670	0.04745	48.318	23.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,247.01770	2.24702	2,384.94670	2.38495	2,247.018	23.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	47.39380	0.04739	46.84650	0.04685	47.394	24.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,396.09380	2.39609	2,534.34650	2.53435	2,396.094	24.20	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.16570	10.16570	10.02650	10.02650		15.05	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	726.92280	0.72692	618.76220	0.61876	726.923	14.05	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	111.22280	0.11122	142.26220	0.14226	111.223	14.05	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	696.46040	0.69646	592.63910	0.59264	696.460	14.03	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	120.76040	0.12076	156.13910	0.15614	120.760	14.03	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	688.94030	0.68894	586.23480	0.58623	688.940	14.02	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	123.24030	0.12324	159.73480	0.15973	123.240	14.02	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	681.45630	0.68146	579.88070	0.57988	681.456	14.01	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	125.75630	0.12576	163.38070	0.16338	125.756	14.01	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	179.68940	0.17969	151.44440	0.15144	179.689	17.34	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	853.98940	0.85399	964.94440	0.96494	853.989	17.34	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.21740	10.21740	10.07710	10.07710		15.25	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	464.95880	0.46496	396.20980	0.39621	464.959	15.07	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	367.55880	0.36756	439.10980	0.43911	367.559	15.07	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	322.56200	0.32256	275.26780	0.27527	322.562	16.19	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	615.16200	0.61516	708.16780	0.70817	615.162	16.19	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	319.62800	0.31963	272.77210	0.27277	319.628	16.22	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	622.22800	0.62223	715.67210	0.71567	622.228	16.22	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	316.72400	0.31672	270.30020	0.27030	316.724	16.25	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	629.32400	0.62932	723.20020	0.72320	629.324	16.25	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.26280	10.26280	10.12190	10.12190		15.47	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,243.27650	1.24328	1,112.46770	1.11247	1,243.276	14.77	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	70.47650	0.07048	80.56770	0.08057	70.476	14.77	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,234.34420	1.23434	1,103.69690	1.10370	1,234.344	14.75	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	71.54420	0.07154	81.79690	0.08180	71.544	14.75	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,225.42680	1.22543	1,095.34190	1.09534	1,225.427	14.72	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	72.62680	0.07263	83.44190	0.08344	72.627	14.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.28870	10.28870	10.14720	10.14720		15.63	0.00	0	34,603.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,597.85080	2.59785	2,457.38370	2.45738	2,597.851	18.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	9.15080	0.00915	10.18370	0.01018	9.151	18.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,108.10390	2.10810	1,969.43500	1.96944	2,108.104	16.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	19.40390	0.01940	22.23500	0.02224	19.404	16.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,631.31760	1.63132	1,496.46170	1.49646	1,631.318	15.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	42.61760	0.04262	49.26170	0.04926	42.618	15.67	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,135.09500	1.13510	1,013.86200	1.01386	1,135.095	14.37	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	96.39500	0.09640	116.66200	0.11666	96.395	14.37	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	873.66890	0.87367	764.98890	0.76499	873.669	14.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	174.96890	0.17497	207.78890	0.20779	174.969	14.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	866.51000	0.86651	758.24320	0.75824	866.510	14.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	177.81000	0.17781	211.04320	0.21104	177.810	14.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	859.38070	0.85938	751.53470	0.75153	859.381	14.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	180.68070	0.18068	214.33470	0.21433	180.681	14.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	796.69950	0.79670	696.14200	0.69614	796.699	14.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	207.99950	0.20800	248.94200	0.24894	208.000	14.40	0.00	0	6.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	763.03450		0.76303		668.24580	0.66825	763.034	14.40	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	224.33450		0.22433		271.04580	0.27105	224.335	14.40	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	508.12060		0.50812		443.23270	0.44323	508.121	15.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	469.42060		0.46942		546.03270	0.54603	469.421	15.51	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	469.18900		0.46919		409.49940	0.40950	469.189	15.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	530.48900		0.53049		612.29940	0.61230	530.489	15.77	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	451.20150		0.45120		393.73640	0.39374	451.202	15.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	562.50150		0.56250		646.53640	0.64654	562.502	15.91	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	417.50010		0.41750		364.28600	0.36429	417.500	16.20	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	628.80010		0.62880		717.08600	0.71709	628.800	16.20	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	386.64030		0.38664		337.40560	0.33741	386.640	16.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	697.94030		0.69794		790.20560	0.79021	697.940	16.48	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	372.20950		0.37221		324.86440	0.32486	372.209	16.62	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	733.50950		0.73351		827.66440	0.82766	733.509	16.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	320.69180		0.32069		280.82320	0.28082	320.692	17.19	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	881.99180		0.88199		983.62320	0.98362	881.992	17.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	288.06860		0.28807		252.75630	0.25276	288.069	17.62	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	999.36860		0.99937		1,105.55630	1.10556	999.369	17.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	268.65460		0.26865		236.09270	0.23609	268.655	17.92	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,079.95460		1.07995		1,188.89270	1.18889	1,079.955	17.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	259.58540		0.25959		228.31300	0.22831	259.585	18.06	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,120.88540		1.12089		1,231.11300	1.23111	1,120.885	18.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	242.62950		0.24263		213.38590	0.21339	242.630	18.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,203.92950		1.20393		1,316.18590	1.31619	1,203.929	18.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	205.80720		0.20581		181.42700	0.18143	205.807	19.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,417.10720		1.41711		1,534.22700	1.53423	1,417.107	19.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	175.93980		0.17594		155.79650	0.15580	175.940	19.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,637.23980		1.63724		1,758.59650	1.75860	1,637.240	19.77	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	151.84100		0.15184		135.13300	0.13513	151.841	20.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,863.14100		1.86314		1,987.93300	1.98793	1,863.141	20.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	132.29610		0.13230		120.65050	0.12065	132.296	21.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,093.59610		2.09360		2,223.45050	2.22345	2,093.596	21.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	123.08700		0.12309		117.54610	0.11755	123.087	22.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,334.38700		2.33439		2,470.34610	2.47035	2,334.387	22.24	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	120.60830		0.12061		115.96020	0.11596	120.608	23.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,531.90830		2.53191		2,668.76020	2.66876	2,531.908	23.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	119.26370		0.11926		115.20920	0.11521	119.264	24.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,680.56370		2.68056		2,818.00920	2.81801	2,680.564	24.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	118.30180		0.11830		114.78530	0.11479	118.302	24.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,829.60180		2.82960		2,967.58530	2.96759	2,829.602	24.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	62.71340		0.06271		51.77740	0.05178	62.713	27.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	4,024.01340		4.02401		4,154.57740	4.15458	4,024.013	27.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	51.88870		0.05189		42.57680	0.04258	51.889	27.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,263.18870		4.26319		4,395.37680	4.39538	4,263.189	27.00	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.29170		10.29170		10.15020	10.15020		15.63	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,279.34630		1.27935		1,149.87430	1.14987	1,279.346	14.78	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	77.64630		0.07765		89.67430	0.08967	77.646	14.78	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,270.47940		1.27048		1,141.18630	1.14119	1,270.479	14.75	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	78.77940		0.07878		90.98630	0.09099	78.779	14.75	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,261.62900		1.26163		1,132.51380	1.13251	1,261.629	14.73	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	79.92900		0.07993		92.31380	0.09231	79.929	14.73	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.39640		10.39640		10.25280	10.25280		15.96	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	790.96350		0.79096		707.20430	0.70720	790.964	14.83	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	334.56350		0.33456		394.40430	0.39440	334.563	14.83	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	785.72300		0.78572		702.42600	0.70243	785.723	14.85	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	339.32300		0.33932		399.62600	0.39963	339.323	14.85	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	780.51710		0.78052		697.68130	0.69768	780.517	14.88	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	344.11710	0.34412	404.88130	0.40488	344.117	14.88	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.42540	10.42540	10.28120	10.28120		16.12	0.00	0	9,670.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,021.26360	2.02126	1,883.33540	1.88334	2,021.264	15.99	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	45.86360	0.04586	52.13540	0.05214	45.864	15.99	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,745.39590	1.74540	1,610.45550	1.61046	1,745.396	15.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	69.99590	0.07000	79.25550	0.07926	69.996	15.51	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,523.15940	1.52316	1,391.58070	1.39158	1,523.159	15.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	97.75940	0.09776	110.38070	0.11038	97.759	15.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,351.63910	1.35164	1,223.44640	1.22345	1,351.639	14.79	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	126.23910	0.12624	142.24640	0.14225	126.239	14.79	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,050.66050	1.05066	943.03800	0.94304	1,050.661	14.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	215.26050	0.21526	251.83800	0.25184	215.260	14.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,043.78110	1.04378	936.51100	0.93651	1,043.781	14.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	218.38110	0.21838	255.31100	0.25531	218.381	14.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,036.93390	1.03693	930.01740	0.93002	1,036.934	14.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	221.53390	0.22153	258.81740	0.25882	221.534	14.63	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	944.16490	0.94416	842.28100	0.84228	944.165	14.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	268.76490	0.26876	311.08100	0.31108	268.765	14.74	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	912.44510	0.91245	812.39770	0.81240	912.445	14.78	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	287.04510	0.28705	331.19770	0.33120	287.045	14.78	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	484.99770	0.48500	433.55380	0.43355	484.998	16.98	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	859.59770	0.85960	952.35380	0.95235	859.598	16.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	311.71380	0.31171	280.33330	0.28033	311.714	18.97	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,486.31380	1.48631	1,599.13330	1.59913	1,486.314	18.97	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	268.06400	0.26806	241.91950	0.24192	268.064	19.68	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,742.66400	1.74266	1,860.71950	1.86072	1,742.664	19.68	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	232.80300	0.23280	210.93580	0.21094	232.803	20.40	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,007.40300	2.00740	2,129.73580	2.12974	2,007.403	20.40	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	204.18330	0.20418	194.07060	0.19407	204.183	21.12	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,278.78330	2.27878	2,412.87060	2.41287	2,278.783	21.12	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	192.35020	0.19235	187.35280	0.18735	192.350	22.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,666.95020	2.66695	2,806.15280	2.80615	2,666.950	22.83	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry			9.60000	9.60000	9.60000	9.60000		0.00	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	0.00	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.59	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.60	Call	0.00040	0.00000	0.00040	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.60	Put	0.00040	0.00000	0.00040	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.61	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.61	Put	10.00000	0.01000	10.00000	0.01000	10.000	0.00	0.00	0	0.00
\$ / R	On 24/06/2014	Any day expiry			9.97000	9.97000	9.97000	9.97000		0.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.57990	10.57990	10.43380	10.43380		16.55	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,714.69840	2.71470	2,571.37690	2.57138	2,714.698	17.10	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	34.79840	0.03480	37.57690	0.03758	34.798	17.10	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,239.04410	2.23904	2,098.65810	2.09866	2,239.044	15.94	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	59.14410	0.05914	64.85810	0.06486	59.144	15.94	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,790.47510	1.79048	1,657.73220	1.65773	1,790.475	15.33	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	110.57510	0.11058	123.93220	0.12393	110.575	15.33	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,039.86600	1.03987	942.85510	0.94286	1,039.866	15.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	359.96600	0.35997	409.05510	0.40906	359.966	15.11	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	841.96890	0.84197	765.45560	0.76546	841.969	15.83	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	552.06890	0.55207	621.65560	0.62166	552.069	15.83	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	837.62830	0.83763	761.50590	0.76151	837.628	15.85	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	557.72830	0.55773	627.70590	0.62771	557.728	15.85	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	833.31380	0.83331	757.58550	0.75759	833.314	15.88	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	563.41380	0.56341	633.78550	0.63379	563.414	15.88	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	603.30220	0.60330	547.89230	0.54789	603.302	17.29	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	973.40220	0.97340	1,064.09230	1.06409	973.402	17.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Call	361.03470	0.36103	330.26150	0.33026	361.035	19.75	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.10	Put	1,881.13470	1.88113	1,996.46150	1.99646	1,881.135	19.75	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Call	298.12330	0.29812	277.15690	0.27716	298.123	20.80	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	12.60	Put	2,318.22330	2.31822	2,443.35690	2.44336	2,318.223	20.80	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Call	273.61890	0.27362	263.18290	0.26318	273.619	22.79	0.00	0	0.00
\$ / R	On	15/09/2014		Foreign Exchange Future	13.15	Put	2,843.71890	2.84372	2,979.38290	2.97938	2,843.719	22.79	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future			10.72920	10.72920	10.58440	10.58440		16.89	0.00	0	6,400.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Call	2,777.59770	2.77760	2,636.86310	2.63686	2,777.598	16.62	0.00	0	200.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.00	Put	48.39770	0.04840	52.46310	0.05246	48.398	16.62	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Call	2,355.84310	2.35584	2,217.49490	2.21749	2,355.843	15.77	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.45	Put	76.64310	0.07664	83.09490	0.08309	76.643	15.77	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Call	2,309.73730	2.30974	2,171.72230	2.17172	2,309.737	15.68	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.50	Put	80.53730	0.08054	87.32230	0.08732	80.537	15.68	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Call	2,263.80270	2.26380	2,127.68390	2.12768	2,263.803	15.58	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	8.55	Put	84.60270	0.08460	93.28390	0.09328	84.603	15.58	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Call	1,406.86300	1.40686	1,294.22440	1.29422	1,406.863	15.05	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	9.60	Put	277.66300	0.27766	309.82440	0.30982	277.663	15.05	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Call	1,156.19730	1.15620	1,063.11710	1.06312	1,156.197	15.43	0.00	0	0.00
\$ / R	On	12/12/2014		Foreign Exchange Future	10.00	Put	426.99730	0.42700	478.71710	0.47872	426.997	15.43	0.00	0	6.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Call	737.83760	0.73784	679.56650	0.67957	737.838	17.36	0.00	0	6.00
\$ / R	On	12/12/2014		Foreign Exchange Future	11.00	Put	1,008.63760	1.00864	1,095.16650	1.09517	1,008.638	17.36	0.00	0	0.00
\$ / R	On	14/12/2015		Foreign Exchange Future			11.35230	11.35230	11.21220	11.21220		17.64	0.00	0	0.00
\$ / R	On	14/12/2015		Foreign Exchange Future	9.15	Call	2,425.39740	2.42540	2,311.77790	2.31178	2,425.397	15.16	0.00	0	0.00
\$ / R	On	14/12/2015		Foreign Exchange Future	9.15	Put	223.09740	0.22310	249.57790	0.24958	223.097	15.16	0.00	0	0.00
\$ / R	On	14/12/2015		Foreign Exchange Future	9.20	Call	2,387.00240	2.38700	2,274.41640	2.27442	2,387.002	15.18	0.00	0	0.00
\$ / R	On	14/12/2015		Foreign Exchange Future	9.20	Put	234.70240	0.23470	262.21640	0.26222	234.702	15.18	0.00	0	0.00
\$ / R	On	14/12/2015		Foreign Exchange Future	9.25	Call	2,349.00160	2.34900	2,237.46490	2.23746	2,349.002	15.21	0.00	0	0.00
\$ / R	On	14/12/2015		Foreign Exchange Future	9.25	Put	246.70160	0.24670	275.26490	0.27526	246.702	15.21	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future			10.02550	10.02550	9.88880	9.88880		13.81	200,510.00	20	622.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.89	Call	113,649.41660	1.13649	100,063.11790	1.00063	113,649.417	15.92	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.89	Put	99.41660	0.00099	183.11790	0.00183	99.417	15.92	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.90	Call	112,653.79980	1.12654	99,071.15040	0.99071	112,653.800	15.86	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.90	Put	103.79980	0.00104	191.15040	0.00191	103.800	15.86	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.91	Call	111,658.38460	1.11658	98,081.29770	0.98081	111,658.385	15.81	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.91	Put	108.38460	0.00108	201.29770	0.00201	108.385	15.81	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	9.60	Call	45,613.75120	0.45614	34,716.47230	0.34716	45,613.751	13.53	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	9.60	Put	3,063.75120	0.03064	5,836.47230	0.05836	3,063.751	13.53	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	10.35	Call	7,229.83770	0.07230	5,043.13060	0.05043	7,229.838	15.53	0.00	0	200.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	10.35	Put	39,679.83770	0.39680	51,163.13060	0.51163	39,679.838	15.53	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future			10.15130	10.15130	10.01250	10.01250		15.06	50,756.50	5	20.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.49	Call	75,293.49660	0.75293	63,960.09750	0.63960	75,293.497	14.09	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.49	Put	9,163.49660	0.09163	11,710.09750	0.11710	9,163.497	14.09	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.50	Call	74,500.92710	0.74501	63,212.21260	0.63212	74,500.927	14.09	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.50	Put	9,370.92710	0.09371	11,962.21260	0.11962	9,370.927	14.09	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.51	Call	73,711.95430	0.73712	62,522.18610	0.62522	73,711.954	14.08	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.51	Put	9,581.95430	0.09582	12,272.18610	0.12272	9,581.954	14.08	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Call	31,492.19640	0.31492	26,151.47250	0.26151	31,492.196	15.40	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Put	41,362.19640	0.41362	49,901.47250	0.49901	41,362.196	15.40	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Call	28,083.84940	0.28084	23,300.45800	0.23300	28,083.849	15.73	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Put	47,953.84940	0.47954	57,050.45800	0.57050	47,953.849	15.73	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Call	16,174.99590	0.16175	13,540.57370	0.13541	16,174.996	17.45	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Put	86,044.99590	0.86045	97,290.57370	0.97291	86,044.996	17.45	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future			10.28870	10.28870	10.14720	10.14720		15.63	51,443.50	5	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Put	62,203.96190	0.62204	70,991.16380	0.70991	62,203.962	16.17	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Call	42,073.96190	0.42074	36,711.16380	0.36711	42,073.962	16.17	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Call	41,750.00520	0.41750	36,428.60070	0.36429	41,750.005	16.20	0.00	0	0.00

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		Put	Foreign Exchange Future	62,880.00520	0.62880	71,708.60070	0.71709		62,880.005	16.20	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Call	Foreign Exchange Future	41,429.20390	0.41429	36,148.60970	0.36149		41,429.204	16.22	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Put	Foreign Exchange Future	63,559.20390	0.63559	72,428.60970	0.72429		63,559.204	16.22	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future	15.49220	15.49220	15.29920	15.29920			13.75	74,238,622.40	4,792	33,647.00
£ / R	On	16/09/2013	14.74	Call	Foreign Exchange Future	783.89490	0.78389	620.72770	0.62073		783.895	13.19	0.00	0	0.00
£ / R	On	16/09/2013	14.74	Put	Foreign Exchange Future	31.69490	0.03169	61.52770	0.06153		31.695	13.19	0.00	0	0.00
£ / R	On	16/09/2013	14.75	Call	Foreign Exchange Future	774.54620	0.77455	612.73570	0.61274		774.546	13.14	0.00	0	0.00
£ / R	On	16/09/2013	14.75	Put	Foreign Exchange Future	32.34620	0.03235	63.53570	0.06354		32.346	13.14	0.00	0	0.00
£ / R	On	16/09/2013	14.76	Call	Foreign Exchange Future	765.77620	0.76578	604.79070	0.60479		765.776	13.15	0.00	0	0.00
£ / R	On	16/09/2013	14.76	Put	Foreign Exchange Future	33.57620	0.03358	65.59070	0.06559		33.576	13.15	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	15.67740	15.67740	15.48150	15.48150			13.80	11,758,050.00	750	7,607.00
£ / R	On	13/12/2013	14.89	Call	Foreign Exchange Future	964.89840	0.96490	825.97220	0.82597		964.898	13.34	0.00	0	0.00
£ / R	On	13/12/2013	14.89	Put	Foreign Exchange Future	177.49840	0.17750	234.47220	0.23447		177.498	13.34	0.00	0	0.00
£ / R	On	13/12/2013	14.90	Call	Foreign Exchange Future	957.73000	0.95773	819.44170	0.81944		957.730	13.34	0.00	0	0.00
£ / R	On	13/12/2013	14.90	Put	Foreign Exchange Future	180.33000	0.18033	237.94170	0.23794		180.330	13.34	0.00	0	0.00
£ / R	On	13/12/2013	14.91	Call	Foreign Exchange Future	950.58960	0.95059	812.94110	0.81294		950.590	13.35	0.00	0	0.00
£ / R	On	13/12/2013	14.91	Put	Foreign Exchange Future	183.18960	0.18319	241.44110	0.24144		183.190	13.35	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	15.88070	15.88070	15.68130	15.68130			14.38	0.00	0	1,950.00
£ / R	On	17/03/2014	12.85	Put	Foreign Exchange Future	35.93720	0.03594	41.61770	0.04162		35.937	16.52	0.00	0	327.00
£ / R	On	17/03/2014	12.85	Call	Foreign Exchange Future	3,066.63720	3.06664	2,872.91770	2.87292		3,066.637	16.52	0.00	0	0.00
£ / R	On	17/03/2014	13.00	Call	Foreign Exchange Future	2,921.96710	2.92197	2,729.25970	2.72926		2,921.967	16.22	0.00	0	0.00
£ / R	On	17/03/2014	13.00	Put	Foreign Exchange Future	41.26710	0.04127	47.95970	0.04796		41.267	16.22	0.00	0	327.00
£ / R	On	17/03/2014	14.25	Call	Foreign Exchange Future	1,758.27040	1.75827	1,588.56020	1.58856		1,758.270	13.79	0.00	0	0.00
£ / R	On	17/03/2014	14.25	Put	Foreign Exchange Future	127.57040	0.12757	157.26020	0.15726		127.570	13.79	0.00	0	327.00
£ / R	On	17/03/2014	14.29	Call	Foreign Exchange Future	1,722.87890	1.72288	1,556.59010	1.55659		1,722.879	13.71	0.00	0	0.00
£ / R	On	17/03/2014	14.29	Put	Foreign Exchange Future	132.17890	0.13218	165.29010	0.16529		132.179	13.71	0.00	0	0.00
£ / R	On	17/03/2014	14.30	Call	Foreign Exchange Future	1,714.05460	1.71405	1,548.64190	1.54864		1,714.055	13.69	0.00	0	0.00
£ / R	On	17/03/2014	14.30	Put	Foreign Exchange Future	133.35460	0.13335	167.34190	0.16734		133.355	13.69	0.00	0	0.00
£ / R	On	17/03/2014	14.31	Call	Foreign Exchange Future	1,705.76710	1.70577	1,540.71570	1.54072		1,705.767	13.69	0.00	0	0.00
£ / R	On	17/03/2014	14.31	Put	Foreign Exchange Future	135.06710	0.13507	169.41570	0.16942		135.067	13.69	0.00	0	0.00
£ / R	On	17/03/2014	14.50	Put	Foreign Exchange Future	171.43060	0.17143	212.48480	0.21248		171.431	13.69	0.00	0	327.00
£ / R	On	17/03/2014	14.50	Call	Foreign Exchange Future	1,552.13060	1.55213	1,393.78480	1.39378		1,552.131	13.69	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.08360	16.08360	15.88110	15.88110			14.83	0.00	0	100.00
£ / R	On	13/06/2014	16.04	Call	Foreign Exchange Future	885.43850	0.88544	795.82970	0.79583		885.439	14.78	0.00	0	0.00
£ / R	On	13/06/2014	16.04	Put	Foreign Exchange Future	841.83850	0.84184	954.72970	0.95473		841.839	14.78	0.00	0	0.00
£ / R	On	13/06/2014	16.05	Call	Foreign Exchange Future	881.18500	0.88118	792.07160	0.79207		881.185	14.79	0.00	0	0.00
£ / R	On	13/06/2014	16.05	Put	Foreign Exchange Future	847.58500	0.84758	960.97160	0.96097		847.585	14.79	0.00	0	0.00
£ / R	On	13/06/2014	16.06	Call	Foreign Exchange Future	876.95020	0.87695	788.33130	0.78833		876.950	14.80	0.00	0	0.00
£ / R	On	13/06/2014	16.06	Put	Foreign Exchange Future	853.35020	0.85335	967.23130	0.96723		853.350	14.80	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future	0.10210	0.10210	0.10241	0.10241			14.02	0.00	0	241.00
¥ / R	On	16/09/2013	0.09	Call	Foreign Exchange Future	1,211.73930	0.01212	1,242.69790	0.01243		1,211.739	17.02	0.00	0	0.00
¥ / R	On	16/09/2013	0.09	Put	Foreign Exchange Future	1.23930	0.00001	1.59790	0.00002		1.239	17.02	0.00	0	0.00
¥ / R	On	16/09/2013	0.10	Call	Foreign Exchange Future	297.81030	0.00298	332.43630	0.00332		297.810	14.02	0.00	0	0.00
¥ / R	On	16/09/2013	0.10	Put	Foreign Exchange Future	87.31030	0.00087	91.33630	0.00091		87.310	14.02	0.00	0	0.00
¥ / R	On	16/09/2013	0.11	Call	Foreign Exchange Future	20.92550	0.00021	31.12010	0.00031		20.926	17.48	0.00	0	0.00
¥ / R	On	16/09/2013	0.11	Put	Foreign Exchange Future	810.42550	0.00810	790.02010	0.00790		810.426	17.48	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.10344	0.10344	0.10375	0.10375			15.96	0.00	0	14,250.00
¥ / R	On	13/12/2013	0.09	Call	Foreign Exchange Future	1,369.42340	0.01369	1,395.71250	0.01396		1,369.423	15.94	0.00	0	0.00
¥ / R	On	13/12/2013	0.09	Put	Foreign Exchange Future	25.42340	0.00025	21.01250	0.00021		25.423	15.94	0.00	0	0.00
¥ / R	On	13/12/2013	0.10	Call	Foreign Exchange Future	571.13270	0.00571	587.46820	0.00587		571.133	15.96	0.00	0	0.00
¥ / R	On	13/12/2013	0.10	Put	Foreign Exchange Future	227.13270	0.00227	212.76820	0.00213		227.133	15.96	0.00	0	0.00
¥ / R	On	13/12/2013	0.11	Call	Foreign Exchange Future	198.84600	0.00199	208.75600	0.00209		198.846	18.43	0.00	0	0.00
¥ / R	On	13/12/2013	0.11	Put	Foreign Exchange Future	854.84600	0.00855	834.05600	0.00834		854.846	18.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On	16/09/2013			Foreign Exchange Future	13.27200	13.27200		13.14420	13.14420		13.00	37,493,400.00	2,825	71,749.00
€ / R	On	16/09/2013	11.30	Call	Foreign Exchange Future	1,972.44960	1.97245	1,844.90970	1.84491	1,972.450	18.51	0.00	0	0	0.00
€ / R	On	16/09/2013	11.30	Put	Foreign Exchange Future	0.44960	0.00045	0.70970	0.00071	0.450	18.51	0.00	0	0	29,000.00
€ / R	On	16/09/2013	11.50	Call	Foreign Exchange Future	1,772.85450	1.77285	1,645.53000	1.64553	1,772.855	17.77	0.00	0	0	0.00
€ / R	On	16/09/2013	11.50	Put	Foreign Exchange Future	0.85450	0.00085	1.33000	0.00133	0.855	17.77	0.00	0	0	400.00
€ / R	On	16/09/2013	11.55	Call	Foreign Exchange Future	1,723.00310	1.72300	1,595.75610	1.59576	1,723.003	17.58	0.00	0	0	0.00
€ / R	On	16/09/2013	11.55	Put	Foreign Exchange Future	1.00310	0.00100	1.55610	0.00156	1.003	17.58	0.00	0	0	500.00
€ / R	On	16/09/2013	11.99	Call	Foreign Exchange Future	1,285.97140	1.28597	1,159.87630	1.15988	1,285.971	15.86	0.00	0	0	0.00
€ / R	On	16/09/2013	11.99	Put	Foreign Exchange Future	3.97140	0.00397	5.67630	0.00568	3.971	15.86	0.00	0	0	0.00
€ / R	On	16/09/2013	12.00	Call	Foreign Exchange Future	1,276.06900	1.27607	1,150.02360	1.15002	1,276.069	15.81	0.00	0	0	0.00
€ / R	On	16/09/2013	12.00	Put	Foreign Exchange Future	4.06900	0.00407	5.82360	0.00582	4.069	15.81	0.00	0	0	0.00
€ / R	On	16/09/2013	12.01	Call	Foreign Exchange Future	1,266.16940	1.26617	1,140.17530	1.14018	1,266.169	15.75	0.00	0	0	0.00
€ / R	On	16/09/2013	12.01	Put	Foreign Exchange Future	4.16940	0.00417	5.97530	0.00598	4.169	15.75	0.00	0	0	0.00
€ / R	On	16/09/2013	12.05	Call	Foreign Exchange Future	1,226.59890	1.22660	1,100.82530	1.10083	1,226.599	15.53	0.00	0	0	400.00
€ / R	On	16/09/2013	12.05	Put	Foreign Exchange Future	4.59890	0.00460	6.62530	0.00663	4.599	15.53	0.00	0	0	0.00
€ / R	On	16/09/2013	12.10	Call	Foreign Exchange Future	1,177.20560	1.17721	1,051.74760	1.05175	1,177.206	15.26	0.00	0	0	500.00
€ / R	On	16/09/2013	12.10	Put	Foreign Exchange Future	5.20560	0.00521	7.54760	0.00755	5.206	15.26	0.00	0	0	30,800.00
€ / R	On	16/09/2013	12.25	Put	Foreign Exchange Future	7.61850	0.00762	11.25090	0.01125	7.619	14.43	0.00	0	0	200.00
€ / R	On	16/09/2013	12.25	Call	Foreign Exchange Future	1,029.61850	1.02962	905.45090	0.90545	1,029.619	14.43	0.00	0	0	0.00
€ / R	On	16/09/2013	12.35	Call	Foreign Exchange Future	931.89810	0.93190	808.98260	0.80898	931.898	13.87	0.00	0	0	200.00
€ / R	On	16/09/2013	12.35	Put	Foreign Exchange Future	9.89810	0.00990	14.78260	0.01478	9.898	13.87	0.00	0	0	0.00
€ / R	On	16/09/2013	12.55	Call	Foreign Exchange Future	739.03590	0.73904	622.47660	0.62248	739.036	12.77	0.00	0	0	0.00
€ / R	On	16/09/2013	12.55	Put	Foreign Exchange Future	17.03590	0.01704	28.27660	0.02828	17.036	12.77	0.00	0	0	46,000.00
€ / R	On	16/09/2013	12.85	Put	Foreign Exchange Future	57.17170	0.05717	90.69080	0.09069	57.172	12.69	0.00	0	0	0.00
€ / R	On	16/09/2013	12.85	Call	Foreign Exchange Future	479.17170	0.47917	384.89080	0.38489	479.172	12.69	0.00	0	0	200.00
€ / R	On	16/09/2013	13.80	Call	Foreign Exchange Future	67.43390	0.06743	51.26970	0.05127	67.434	14.96	0.00	0	0	31,212.00
€ / R	On	16/09/2013	13.80	Put	Foreign Exchange Future	595.43390	0.59543	707.06970	0.70707	595.434	14.96	0.00	0	0	0.00
€ / R	On	16/09/2013	14.50	Put	Foreign Exchange Future	1,243.66620	1.24367	1,367.98490	1.36798	1,243.666	17.64	0.00	0	0	0.00
€ / R	On	16/09/2013	14.50	Call	Foreign Exchange Future	15.66620	0.01567	12.18490	0.01218	15.666	17.64	0.00	0	0	7,900.00
€ / R	On	21/11/2013			Any day expiry	12.07570	12.07570	12.07570	12.07570		13.20	0.00	0	0	0.00
€ / R	On	21/11/2013	11.89	Call	Any day expiry	427.21740	0.42722	428.80140	0.42880	427.217	13.03	0.00	0	0	0.00
€ / R	On	21/11/2013	11.89	Put	Any day expiry	241.51740	0.24152	243.10140	0.24310	241.517	13.03	0.00	0	0	0.00
€ / R	On	21/11/2013	11.90	Call	Any day expiry	421.73980	0.42174	423.33020	0.42333	421.740	13.04	0.00	0	0	0.00
€ / R	On	21/11/2013	11.90	Put	Any day expiry	246.03980	0.24604	247.63020	0.24763	246.040	13.04	0.00	0	0	0.00
€ / R	On	21/11/2013	11.91	Call	Any day expiry	416.31470	0.41631	417.91120	0.41791	416.315	13.05	0.00	0	0	0.00
€ / R	On	21/11/2013	11.91	Put	Any day expiry	250.61470	0.25061	252.21120	0.25221	250.615	13.05	0.00	0	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future	13.44280	13.44280	13.31290	13.31290		14.16	11,426,380.00	850	31,744.00	
€ / R	On	13/12/2013	11.20	Call	Foreign Exchange Future	2,256.06350	2.25606	2,126.82190	2.12682	2,256.064	16.67	0.00	0	0	0.00
€ / R	On	13/12/2013	11.20	Put	Foreign Exchange Future	13.26350	0.01326	13.92190	0.01392	13.263	16.67	0.00	0	0	0.00
€ / R	On	13/12/2013	11.44	Call	Foreign Exchange Future	2,017.48330	2.01748	1,888.36420	1.88836	2,017.483	15.79	0.00	0	0	0.00
€ / R	On	13/12/2013	11.44	Put	Foreign Exchange Future	17.68330	0.01768	18.46420	0.01846	17.683	15.79	0.00	0	0	0.00
€ / R	On	13/12/2013	11.49	Call	Foreign Exchange Future	1,968.57740	1.96858	1,839.49070	1.83949	1,968.577	15.61	0.00	0	0	0.00
€ / R	On	13/12/2013	11.49	Put	Foreign Exchange Future	18.77740	0.01878	19.59070	0.01959	18.777	15.61	0.00	0	0	0.00
€ / R	On	13/12/2013	11.54	Call	Foreign Exchange Future	1,919.74460	1.91974	1,790.69460	1.79069	1,919.745	15.43	0.00	0	0	0.00
€ / R	On	13/12/2013	11.54	Put	Foreign Exchange Future	19.94460	0.01994	20.79460	0.02079	19.945	15.43	0.00	0	0	0.00
€ / R	On	13/12/2013	12.50	Call	Foreign Exchange Future	1,034.80190	1.03480	924.48190	0.92448	1,034.802	13.30	0.00	0	0	0.00
€ / R	On	13/12/2013	12.50	Put	Foreign Exchange Future	92.00190	0.09200	111.58190	0.11158	92.002	13.30	0.00	0	0	200.00
€ / R	On	13/12/2013	12.60	Call	Foreign Exchange Future	953.76050	0.95376	847.07800	0.84708	953.761	13.27	0.00	0	0	0.00
€ / R	On	13/12/2013	12.60	Put	Foreign Exchange Future	110.96050	0.11096	134.17800	0.13418	110.960	13.27	0.00	0	0	200.00
€ / R	On	13/12/2013	13.10	Call	Foreign Exchange Future	611.09950	0.61110	534.04540	0.53405	611.099	13.64	0.00	0	0	200.00
€ / R	On	13/12/2013	13.10	Put	Foreign Exchange Future	268.29950	0.26830	321.14540	0.32115	268.300	13.64	0.00	0	0	0.00
€ / R	On	17/03/2014			Foreign Exchange Future	13.62980	13.62980	13.49750	13.49750		14.66	10,222,350.00	750	7,837.00	
€ / R	On	17/03/2014	12.49	Call	Foreign Exchange Future	1,292.62920	1.29263	1,184.41290	1.18441	1,292.629	13.55	0.00	0	0	0.00
€ / R	On	17/03/2014	12.49	Put	Foreign Exchange Future	152.82920	0.15283	176.91290	0.17691	152.829	13.55	0.00	0	0	0.00
€ / R	On	17/03/2014	12.50	Put	Foreign Exchange Future	155.00980	0.15501	179.37990	0.17938	155.010	13.55	0.00	0	0	0.00
€ / R	On	17/03/2014	12.50	Call	Foreign Exchange Future	1,284.80980	1.28481	1,176.87990	1.17688	1,284.810	13.55	0.00	0	0	0.00
€ / R	On	17/03/2014	12.51	Call	Foreign Exchange Future	1,277.01320	1.27701	1,169.36830	1.16937	1,277.013	13.55	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 17/03/2014	Foreign Exchange Future	12.51	Put	157.21320		0.15721		181.86830	0.18187	157.213	13.55	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.81640		13.81640		13.68210	13.68210		15.01	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	766.30320		0.76630		703.93710	0.70394	766.303	15.00	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	739.90320		0.73990		811.83710	0.81184	739.903	15.00	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	762.26810		0.76227		700.24670	0.70025	762.268	15.01	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	745.86810		0.74587		818.14670	0.81815	745.868	15.01	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	758.30490		0.75830		696.57200	0.69657	758.305	15.03	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	751.90490		0.75190		824.47200	0.82447	751.905	15.03	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.23160		14.23160		14.09990	14.09990		15.84	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	721.16160		0.72116		774.02890	0.77403	721.162	15.08	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,262.76160		1.26276		1,183.92890	1.18393	1,262.762	15.08	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,258.07950		1.25808		1,179.48520	1.17949	1,258.079	15.10	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	726.47950		0.72648		779.58520	0.77959	726.479	15.10	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,253.41630		1.25342		1,175.06000	1.17506	1,253.416	15.11	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	731.81630		0.73182		785.16000	0.78516	731.816	15.11	0.00	0	0.00
2025	On 07/11/2013	Bond Future			109.57153		109.57153		110.15291	110.15291			0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	1,418.47000		1.41847		837.09000	0.83709	1,418.470		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	1,428.47000		1.42847		847.09000	0.84709	1,428.470		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	1,438.47000		1.43847		857.09000	0.85709	1,438.470		0.00	0	0.00
2038	On 07/11/2013	Bond Future			104.81574		104.81574		104.83365	104.83365			0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	5,174.26000		5.17426		5,156.35000	5.15635	5,174.260		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Put	5,184.26000		5.18426		5,166.35000	5.16635	5,184.260		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	5,194.26000		5.19426		5,176.35000	5.17635	5,194.260		0.00	0	0.00
2050	On 07/11/2013	Bond Future			106.95252		106.95252		106.97036	106.97036			0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	3,037.48000		3.03748		3,019.64000	3.01964	3,037.480		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	3,047.48000		3.04748		3,029.64000	3.02964	3,047.480		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	3,057.48000		3.05748		3,039.64000	3.03964	3,057.480		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 07/11/2013	Index Future			406.81500		406.81500		408.08700	408.08700			0.00	0	0.00
AL37	On 06/02/2014	Index Future			412.15400		412.15400		413.44300	413.44300			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			477.91100		477.91100		480.52700	480.52700			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			484.18300		484.18300		486.83400	486.83400			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			427.58100		427.58100		430.97500	430.97500			0.00	0	770.00
ALBI	On 06/02/2014	Index Future			433.19300		433.19300		436.63100	436.63100			0.00	0	73.00
AU\$ / R	On 20/08/2013	Any day expiry			9.06950		9.06950		9.06000	9.06000		12.08	0.00	0	0.00
AU\$ / R	On 20/08/2013	Any day expiry	9.05	Call	70.73010		0.07073		0.00000	0.00000	70.730	12.08	0.00	0	0.00
AU\$ / R	On 20/08/2013	Any day expiry	9.05	Put	51.23010		0.05123		0.00000	0.00000	51.230	12.08	0.00	0	0.00
AU\$ / R	On 20/08/2013	Any day expiry	9.06	Call	65.87150		0.06587		0.00000	0.00000	65.871	12.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AU\$ / R	On	20/08/2013	Any day expiry	9.06	Put	56.37150	0.05637		0.00000	0.00000	56.371	12.18	36,244,000.00	4,000	4,000.00
AU\$ / R	On	20/08/2013	Any day expiry	9.07	Call	61.27820	0.06128		0.00000	0.00000	61.278	12.28	0.00	0	0.00
AU\$ / R	On	20/08/2013	Any day expiry	9.07	Put	61.77820	0.06178		0.00000	0.00000	61.778	12.28	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future			9.08840	9.08840		9.05150	9.05150		11.77	16,813,540.00	1,850	7,447.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.50	Call	594.87930	0.59488		558.92760	0.55893	594.879	12.96	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.50	Put	6.47930	0.00648		7.42760	0.00743	6.479	12.96	0.00	0	201.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.80	Put	30.58150	0.03058		39.72490	0.03972	30.582	11.52	0.00	0	201.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.80	Call	318.98150	0.31898		291.22490	0.29122	318.982	11.52	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Call	250.00400	0.25000		225.85770	0.22586	250.004	11.59	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Put	51.60400	0.05160		64.35770	0.06436	51.604	11.59	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.90	Call	242.85760	0.24286		219.13660	0.21914	242.858	11.60	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.90	Put	54.45760	0.05446		67.63660	0.06764	54.458	11.60	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.91	Call	235.82070	0.23582		212.53050	0.21253	235.821	11.61	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.91	Put	57.42070	0.05742		71.03050	0.07103	57.421	11.61	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	9.30	Call	55.40630	0.05541		48.36930	0.04837	55.406	12.13	0.00	0	201.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	9.30	Put	267.00630	0.26701		296.86930	0.29687	267.006	12.13	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	10.30	Call	1.66760	0.00167		1.67750	0.00168	1.668	17.50	0.00	0	201.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	10.30	Put	1,213.26760	1.21327		1,250.17750	1.25018	1,213.268	17.50	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future			9.15080	9.15080		9.11370	9.11370		11.94	0.00	0	10,180.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	8.30	Call	873.37700	0.87338		839.25510	0.83926	873.377	12.10	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	8.30	Put	22.57700	0.02258		25.55510	0.02556	22.577	12.10	0.00	0	201.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	8.60	Call	611.26540	0.61127		581.23060	0.58123	611.265	11.86	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	8.60	Put	60.46540	0.06047		67.53060	0.06753	60.465	11.86	0.00	0	100.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.30	Call	191.63730	0.19164		179.64650	0.17965	191.637	12.20	0.00	0	201.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.30	Put	340.83730	0.34084		365.94650	0.36595	340.837	12.20	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.46	Call	140.93670	0.14094		131.96380	0.13196	140.937	12.47	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.46	Put	450.13670	0.45014		478.26380	0.47826	450.137	12.47	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.47	Call	138.19790	0.13820		129.39260	0.12939	138.198	12.49	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.47	Put	457.39790	0.45740		485.69260	0.48569	457.398	12.49	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.48	Call	135.50600	0.13551		126.86800	0.12687	135.506	12.51	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.48	Put	464.70600	0.46471		493.16800	0.49317	464.706	12.51	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.60	Call	106.65570	0.10666		99.52960	0.09953	106.656	12.71	0.00	0	100.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.60	Put	555.85570	0.55586		585.82960	0.58583	555.856	12.71	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	10.30	Call	27.48110	0.02748		26.63060	0.02663	27.481	14.30	0.00	0	201.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	10.30	Put	1,176.68110	1.17668		1,212.93060	1.21293	1,176.681	14.30	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	10.60	Call	18.40040	0.01840		17.93410	0.01793	18.400	15.46	0.00	0	100.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	10.60	Put	1,467.60040	1.46760		1,504.23410	1.50423	1,467.600	15.46	0.00	0	0.00
AU\$ / R	On	17/03/2014	Foreign Exchange Future			9.22170	9.22170		9.18340	9.18340		12.06	0.00	0	2,900.00
AU\$ / R	On	17/03/2014	Foreign Exchange Future	9.49	Call	239.00350	0.23900		227.17740	0.22718	239.003	12.45	0.00	0	0.00
AU\$ / R	On	17/03/2014	Foreign Exchange Future	9.49	Put	507.30350	0.50730		533.77740	0.53378	507.303	12.45	0.00	0	0.00
AU\$ / R	On	17/03/2014	Foreign Exchange Future	9.50	Call	235.74630	0.23575		224.09370	0.22409	235.746	12.46	0.00	0	0.00
AU\$ / R	On	17/03/2014	Foreign Exchange Future	9.50	Put	514.04630	0.51405		540.69370	0.54069	514.046	12.46	0.00	0	0.00
AU\$ / R	On	17/03/2014	Foreign Exchange Future	9.51	Put	520.82820	0.52083		547.65030	0.54765	520.828	12.47	0.00	0	0.00
AU\$ / R	On	17/03/2014	Foreign Exchange Future	9.51	Call	232.52820	0.23253		221.05030	0.22105	232.528	12.47	0.00	0	0.00
AU\$ / R	On	13/06/2014	Foreign Exchange Future			9.29440	9.29440		9.25540	9.25540		12.26	0.00	0	0.00
AU\$ / R	On	13/06/2014	Foreign Exchange Future	9.89	Call	216.71760	0.21672		207.76060	0.20776	216.718	13.00	0.00	0	0.00
AU\$ / R	On	13/06/2014	Foreign Exchange Future	9.89	Put	812.31760	0.81232		842.36060	0.84236	812.318	13.00	0.00	0	0.00
AU\$ / R	On	13/06/2014	Foreign Exchange Future	9.90	Call	214.38870	0.21439		205.52760	0.20553	214.389	13.02	0.00	0	0.00
AU\$ / R	On	13/06/2014	Foreign Exchange Future	9.90	Put	819.98870	0.81999		850.12760	0.85013	819.989	13.02	0.00	0	0.00
AU\$ / R	On	13/06/2014	Foreign Exchange Future	9.91	Call	212.08470	0.21208		203.32150	0.20332	212.085	13.03	0.00	0	0.00
AU\$ / R	On	13/06/2014	Foreign Exchange Future	9.91	Put	827.68470	0.82768		857.92150	0.85792	827.685	13.03	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			9.76240	9.76240		9.73730	9.73730		13.62	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future	7.25	Call	2,588.17860	2.58818		2,563.40320	2.56340	2,588.179	14.43	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future	7.25	Put	75.77860	0.07578		76.10320	0.07610	75.779	14.43	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future	7.30	Call	2,542.61910	2.54262		2,518.01420	2.51801	2,542.619	14.38	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future	7.30	Put	80.21910	0.08022		80.71420	0.08071	80.219	14.38	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future	7.35	Put	84.86690	0.08487		85.54580	0.08555	84.867	14.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,497.26690		2.49727	2,472.84580	2.47285		2,497.267	14.33	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.68590		9.68590	9.59280	9.59280			12.71	0.00	0	75.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	605.99410		0.60599	521.56010	0.52156		605.994	13.44	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	10.09410		0.01009	18.76010	0.01876		10.094	13.44	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	596.49610		0.59650	512.43800	0.51244		596.496	13.40	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	10.59610		0.01060	19.63800	0.01964		10.596	13.40	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	587.02140		0.58702	503.52100	0.50352		587.021	13.36	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	11.12140		0.01112	20.72100	0.02072		11.121	13.36	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.78670		9.78670	9.69220	9.69220			13.84	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	251.35600		0.25136	214.56080	0.21456		251.356	14.17	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	404.65600		0.40466	462.36080	0.46236		404.656	14.17	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	247.82240		0.24782	211.47170	0.21147		247.822	14.19	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	411.12240		0.41112	469.27170	0.46927		411.122	14.19	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	244.33430		0.24433	208.42450	0.20842		244.334	14.22	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	417.63430		0.41763	476.22450	0.47622		417.634	14.22	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			111.09520		111.09520	-31.06030	-31.06030				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			436.68250		436.68250	377.86960	377.86960				0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			496.20430		496.20430	413.27610	413.27610				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			248.19660		248.19660	184.37340	184.37340				0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			131.35560		131.35560	91.78950	91.78950				0.00	0	5,000.00
CF CANDO CAEK	On 15/08/2013	Can-Do Future			137.12640		137.12640	48.37320	48.37320				0.00	0	10,000.00
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			70.60750		70.60750	47.83070	47.83070				0.00	0	2,830.00
CF CANDO CAEO	On 26/08/2013	Can-Do Future			44.85770		44.85770	53.00000	53.00000				265,000.00	5,000	5,000.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.73490		10.73490	10.66970	10.66970			14.05	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	903.68720		0.90369	839.43370	0.83943		903.687	16.49	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	8.78720		0.00879	9.73370	0.00973		8.787	16.49	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	893.84460		0.89384	829.59340	0.82959		893.845	16.38	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	8.94460		0.00894	9.89340	0.00989		8.945	16.38	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	884.00570		0.88401	819.75730	0.81976		884.006	16.28	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	9.10570		0.00911	10.05730	0.01006		9.106	16.28	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.87820		10.87820	10.81170	10.81170			14.72	0.00	0	50.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	409.80600		0.40981	378.16990	0.37817		409.806	14.57	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	321.60600		0.32161	356.46990	0.35647		321.606	14.57	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	404.95410		0.40495	373.58770	0.37359		404.954	14.59	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	326.75410		0.32675	361.88770	0.36189		326.754	14.59	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	400.14700		0.40015	369.31180	0.36931		400.147	14.60	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	331.94700		0.33195	367.61180	0.36761		331.947	14.60	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.63530		1.63530	1.61270	1.61270			13.93	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,456.97840		0.14570	1,236.56550	0.12366		1,456.978	14.27	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	3.97840		0.00040	9.56550	0.00096		3.978	14.27	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,358.29850		0.13583	1,139.40580	0.11394		1,358.299	13.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put		5.29850	0.00053		12.40580	0.00124	5.299	13.97	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,260.76100		0.12608	1,044.77980	0.10448		1,260.761	13.89	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put		7.76100	0.00078	17.77980	0.00178		7.761	13.89	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future				1.64650	1.64650	1.62350	1.62350			14.70	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	541.24850		0.05412	442.94540	0.04429	541.248		14.70	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	576.24850		0.05762	707.94540	0.07079	576.248		14.70	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	501.45520		0.05015	408.92240	0.04089	501.455		14.86	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	636.45520		0.06365	773.92240	0.07739	636.455		14.86	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	464.39420		0.04644	377.37330	0.03774	464.394		15.02	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	699.39420		0.06994	842.37330	0.08424	699.394		15.02	0.00	0	0.00
EL28	On 07/11/2013	Bond Future				108.97319	108.97319	108.99155	108.99155				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	1,016.81000		1.01681	998.45000	0.99845	1,016.810			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	1,026.81000		1.02681	1,008.45000	1.00845	1,026.810			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	1,036.81000		1.03681	1,018.45000	1.01845	1,036.810			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution				100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
ES23	On 25/01/2023	Price Contribution				100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
ES26	On 02/04/2026	Price Contribution				100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
ES33	On 07/11/2013	Bond Future				9.93194	80.27455	9.72161	81.80547				0.00	0	6,292.00
ES33	On 07/11/2013	Bond Future	8.49	Call		0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	11,489.69000		11.48969	9,958.77000	9.95877	11,489.690			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call		0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	11,401.41000		11.40141	9,870.49000	9.87049	11,401.410			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call		0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	11,313.26000		11.31326	9,782.34000	9.78234	11,313.260			0.00	0	0.00
ES33	On 06/02/2014	Bond Future				10.06271	81.32815	9.84513	82.87914				0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call		0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	3,808.02000		3.80802	2,257.03000	2.25703	3,808.020			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call		0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	3,732.49000		3.73249	2,181.50000	2.18150	3,732.490			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call		0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	3,657.07000		3.65707	2,106.08000	2.10608	3,657.070			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				427.40800	427.40800	430.63200	430.63200				0.00	0	104.00
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	185,820.00000		18.58200	153,580.00000	15.35800	185,820.000			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	185,920.00000		18.59200	153,680.00000	15.36800	185,920.000			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	186,020.00000		18.60200	153,780.00000	15.37800	186,020.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI				433.01700	433.01700	436.28300	436.28300				0.00	0	268.00
GOVI	On 06/02/2014	GOVI	439.99	Call		0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	69,730.00000		6.97300	37,070.00000	3.70700	69,730.000			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	69,830.00000		6.98300	37,170.00000	3.71700	69,830.000			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	69,930.00000		6.99300	37,270.00000	3.72700	69,930.000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GOVI	On 08/05/2014	GOVI			438.84900		438.84900		442.15900	442.15900			0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Call	0.00000		0.00000	1,690.00000	0.16900		0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Put	31,410.00000		3.14100	0.00000	0.00000		31,410.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Put	31,510.00000		3.15100	0.00000	0.00000		31,510.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Call	0.00000		0.00000	1,590.00000	0.15900		0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Call	0.00000		0.00000	1,490.00000	0.14900		0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Put	31,610.00000		3.16100	0.00000	0.00000		31,610.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000				0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
IGOV	On 07/11/2013	Index Future			195.26200		195.26200	195.53700	195.53700				0.00	0	1,078.00
IGOV	On 06/02/2014	Index Future			197.84800		197.84800	198.12700	198.12700				0.00	0	166.00
ILBI	On 07/11/2013	Index Future			529.08400		529.08400	529.27400	529.27400				0.00	0	0.00
ILBI	On 06/02/2014	Index Future			536.24300		536.24300	536.43600	536.43600				0.00	0	186.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000			15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773			15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139			15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468			15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581			15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909			15.00	0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.14000		94.86000	5.14000	94.86000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.15000		94.85000	5.15000	94.85000				0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.19000		94.81000	5.18000	94.82000				0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.25000		94.75000	5.24000	94.76000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.35000		94.65000	5.33000	94.67000				0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.41000		94.59000	5.38000	94.62000				0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.55000		94.45000	5.55000	94.45000				0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.70000		94.30000	5.66000	94.34000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.01000		93.99000	5.97000	94.03000				0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.30000		93.70000	6.25000	93.75000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.58000		93.42000	6.53000	93.47000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.87000		93.13000	6.82000	93.18000				0.00	0	250.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.12000		92.88000	7.07000	92.93000				0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.94860		7.94860	7.93860	7.93860			9.52	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	366.62940		0.36663	357.71710	0.35772		366.629	10.41	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	8.02940		0.00803	9.11710	0.00912		8.029	10.41	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	357.32640		0.35733	348.48940	0.34849		357.326	10.38	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	8.72640		0.00873	9.88940	0.00989		8.726	10.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	348.07580		0.34808		339.31780	0.33932	348.076	10.36	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	9.47580		0.00948		10.71780	0.01072	9.476	10.36	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.01020		8.01020		8.00010	8.00010		10.84	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	151.66450		0.15166		147.36240	0.14736	151.665	11.29	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	281.46450		0.28146		287.26240	0.28726	281.465	11.29	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	148.37090		0.14837		144.14760	0.14415	148.371	11.32	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	288.17090		0.28817		294.04760	0.29405	288.171	11.32	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	145.14590		0.14515		141.00040	0.14100	145.146	11.35	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	294.94590		0.29495		300.90040	0.30090	294.946	11.35	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future			9.83820		9.83820	0.10163	9.81050	9.81050		14.23	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Call	896.90760		0.08969	0.10163	940.21870	0.09402	896.908	14.22	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Put	2,914.90760		0.29149	0.10163	3,235.21870	0.32352	2,914.908	14.22	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Call	866.06500		0.08661	0.10163	909.44050	0.09094	866.065	14.22	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Put	2,984.06500		0.29841	0.10163	3,304.44050	0.33044	2,984.065	14.22	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Call	836.02480		0.08360	0.10163	879.41850	0.08794	836.025	14.22	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Put	3,054.02480		0.30540	0.10163	3,374.41850	0.33744	3,054.025	14.22	0.00	0	0.00
R023	On 07/11/2013	Bond Future			8.03135		99.72589		7.92860	100.38532			0.00	0	11,644.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	10,516.24000		10.51624		9,856.81000	9.85681	10,516.240		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	10,443.51000		10.44351		9,784.08000	9.78408	10,443.510		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	10,370.83000		10.37083		9,711.40000	9.71140	10,370.830		0.00	0	0.00
R023	On 06/02/2014	Bond Future			8.14102		101.03478		8.03402	101.70283			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	1,894.43000		1.89443		1,226.38000	1.22638	1,894.430		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	1,830.75000		1.83075		1,162.70000	1.16270	1,830.750		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	1,767.11000		1.76711		1,099.06000	1.09906	1,767.110		0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.23412		114.58783		6.18388	114.68112		3.03	572,939.15	5	31,040.00
R157	On 07/11/2013	Bond Future	5.59	Call	228.57000		0.22857		254.59000	0.25459	228.570	2.98	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,432.56000		1.43256		1,365.29000	1.36529	1,432.560	2.98	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	233.15000		0.23315		259.53000	0.25953	233.150	2.98	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,418.32000		1.41832		1,351.41000	1.35141	1,418.320	2.98	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	237.80000		0.23780		264.55000	0.26455	237.800	2.98	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,404.15000		1.40415		1,337.61000	1.33761	1,404.150	2.98	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.40811		116.09177		6.34889	116.18632		2.78	0.00	0	100.00
R157	On 06/02/2014	Bond Future	5.64	Call	400.22000		0.40022		430.70000	0.43070	400.220	2.73	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,635.20000		1.63520		1,571.13000	1.57113	1,635.200	2.73	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	404.86000		0.40486		435.59000	0.43559	404.860	2.73	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,623.64000		1.62364		1,559.82000	1.55982	1,623.640	2.73	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	409.54000		0.40954		440.52000	0.44052	409.540	2.73	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,612.13000		1.61213		1,548.56000	1.54856	1,612.130	2.73	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.60260		110.84724		6.53121	110.94316		2.48	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	265.06000		0.26506		286.73000	0.28673	265.060	2.42	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,185.38000		2.18538		2,111.13000	2.11113	2,185.380	2.42	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,174.39000		2.17439		2,100.31000	2.10031	2,174.390	2.42	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	267.83000		0.26783		289.67000	0.28967	267.830	2.42	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	270.63000		0.27063		292.64000	0.29264	270.630	2.42	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,163.43000		2.16343		2,089.52000	2.08952	2,163.430	2.42	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.87124		112.34871		6.78214	112.44592		2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	868.62000		0.86862		917.38000	0.91738	868.620	2.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R157	On 07/08/2014	Bond Future	6.74	Put	1,011.85000		1.01185		963.40000	0.96340	1,011.850	2.11	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	873.78000		0.87378		922.72000	0.92272	873.780	2.11	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	1,006.09000		1.00609		957.82000	0.95782	1,006.090	2.11	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	878.96000		0.87896		928.08000	0.92808	878.960	2.11	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	1,000.35000		1.00035		952.26000	0.95226	1,000.350	2.11	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			8.38297		120.75917		8.25468	121.89169		14.95	0.00	0	56,778.00
R186	On 07/11/2013	Bond Future	6.50	Call	81.52000		0.08152		119.32000	0.11932	81.520	14.64	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	18,367.84000		18.36784		17,273.12000	17.27312	18,367.840	14.64	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	161.19000		0.16119		227.95000	0.22795	161.190	14.64	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	15,801.10000		15.80110		14,735.34000	14.73534	15,801.100	14.64	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	2,076.19000		2.07619		2,534.67000	2.53467	2,076.190	14.88	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	5,503.12000		5.50312		4,829.08000	4.82908	5,503.120	14.88	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	4,702.87000		4.70287		4,092.24000	4.09224	4,702.870	14.92	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	2,544.87000		2.54487		3,066.76000	3.06676	2,544.870	14.92	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	2,580.75000		2.58075		3,107.20000	3.10720	2,580.750	14.92	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	4,648.83000		4.64883		4,042.76000	4.04276	4,648.830	14.92	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	2,616.94000		2.61694		3,147.95000	3.14795	2,616.940	14.93	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	4,595.20000		4.59520		3,993.69000	3.99369	4,595.200	14.93	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	4,130.46000		4.13046		3,569.94000	3.56994	4,130.460	14.95	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.25	Call	2,956.34000		2.95634		3,528.34000	3.52834	2,956.340	14.95	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Call	4,044.17000		4.04417		4,727.19000	4.72719	4,044.170	15.08	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	3,024.37000		3.02437		2,574.87000	2.57487	3,024.370	15.08	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.75	Call	5,309.03000		5.30903		6,093.75000	6.09375	5,309.030	15.20	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,152.43000		2.15243		1,804.63000	1.80463	2,152.430	15.20	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	6,727.80000		6.72780		7,600.58000	7.60058	6,727.800	15.32	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,489.83000		1.48983		1,230.09000	1.23009	1,489.830	15.32	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.48643		117.05478		8.35346	118.20211		15.40	0.00	0	100.00
R186	On 06/02/2014	Bond Future	7.74	Call	2,445.25000		2.44525		2,844.79000	2.84479	2,445.250	15.25	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	9,097.24000		9.09724		8,349.45000	8.34945	9,097.240	15.25	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	2,472.46000		2.47246		2,875.03000	2.87503	2,472.460	15.25	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	9,031.85000		9.03185		8,287.09000	8.28709	9,031.850	15.25	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	2,499.86000		2.49986		2,905.48000	2.90548	2,499.860	15.25	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	8,966.74000		8.96674		8,225.03000	8.22503	8,966.740	15.25	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.59104		118.63193		8.45311	119.79487		14.99	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,707.31000		1.70731		1,976.98000	1.97698	1,707.310	14.73	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	15,298.89000		15.29889		14,405.62000	14.40562	15,298.890	14.73	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,724.79000		1.72479		1,996.55000	1.99655	1,724.790	14.73	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	15,218.63000		15.21863		14,327.45000	14.32745	15,218.630	14.73	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	15,138.62000		15.13862		14,249.52000	14.24952	15,138.620	14.73	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,742.41000		1.74241		2,016.25000	2.01625	1,742.410	14.73	0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.69853		114.94816		8.55544	116.12683		14.80	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	5,227.36000		5.22736		5,782.94000	5.78294	5,227.360	14.74	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	8,638.13000		8.63813		8,015.04000	8.01504	8,638.130	14.74	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	5,262.22000		5.26222		5,820.13000	5.82013	5,262.220	14.74	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	8,587.81000		8.58781		7,967.05000	7.96705	8,587.810	14.74	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	5,297.21000		5.29721		5,857.45000	5.85745	5,297.210	14.75	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	8,537.70000		8.53770		7,919.27000	7.91927	8,537.700	14.75	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

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/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			276.86580		276.86580		276.91792	276.91792			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	3,124.20000		3.12420		3,072.08000	3.07208	3,124.200		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	3,134.20000		3.13420		3,082.08000	3.08208	3,134.200		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	3,144.20000		3.14420		3,092.08000	3.09208	3,144.200		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			5.42870		106.95361		5.37993	107.00675		1.81	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	119.49000		0.11949		133.62000	0.13362	119.490	1.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	818.66000		0.81866		779.65000	0.77965	818.660	1.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	121.96000		0.12196		136.30000	0.13630	121.960	1.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	810.13000		0.81013		771.33000	0.77133	810.130	1.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	124.48000		0.12448		139.03000	0.13903	124.480	1.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	801.65000		0.80165		763.06000	0.76306	801.650	1.77	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.46872		103.94956		5.40508	104.00345		1.50	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	340.67000		0.34067		365.62000	0.36562	340.670	1.49	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	534.55000		0.53455		505.61000	0.50561	534.550	1.49	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	344.31000		0.34431		369.43000	0.36943	344.310	1.49	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	529.70000		0.52970		500.93000	0.50093	529.700	1.49	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	347.97000		0.34797		373.26000	0.37326	347.970	1.49	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	524.87000		0.52487		496.27000	0.49627	524.870	1.49	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.48705		105.35013		5.39615	105.40482		1.15	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	221.36000		0.22136		240.72000	0.24072	221.360	1.13	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	672.42000		0.67242		637.09000	0.63709	672.420	1.13	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	668.35000		0.66835		633.14000	0.63314	668.350	1.13	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	223.35000		0.22335		242.83000	0.24283	223.350	1.13	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	225.36000		0.22536		244.96000	0.24496	225.360	1.13	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	664.30000		0.66430		629.21000	0.62921	664.300	1.13	0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.46206		102.36822		5.30831	102.42366		0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	281.92000		0.28192		309.19000	0.30919	281.920	0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	343.96000		0.34396		315.79000	0.31579	343.960	0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	283.61000		0.28361		310.98000	0.31098	283.610	0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	342.04000		0.34204		313.97000	0.31397	342.040	0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	285.30000		0.28530		312.77000	0.31277	285.300	0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	340.13000		0.34013		312.16000	0.31216	340.130	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			205.53233		205.53233		206.18771	206.18771			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	3,457.67000		3.45767		2,802.29000	2.80229	3,457.670		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Put	3,467.67000		3.46767		2,812.29000	2.81229	3,467.670		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Put	3,477.67000		3.47767		2,822.29000	2.82229	3,477.670		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R2023	On 28/02/2023		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/11/2013		Bond Future	6.98811	105.49278		6.90887	105.76294		5.67	0.00	0	19,620.00
R203	On 07/11/2013	5.71	Call	77.19000	0.07719		98.33000	0.09833	77.190	5.54	0.00	0	15.00
R203	On 07/11/2013	5.71	Put	4,541.61000	4.54161		4,292.59000	4.29259	4,541.610	5.54	0.00	0	0.00
R203	On 07/11/2013	5.99	Call	160.96000	0.16096		198.88000	0.19888	160.960	5.54	0.00	0	0.00
R203	On 07/11/2013	5.99	Put	3,627.61000	3.62761		3,395.37000	3.39537	3,627.610	5.54	0.00	0	0.00
R203	On 07/11/2013	6.00	Call	164.97000	0.16497		203.62000	0.20362	164.970	5.54	0.00	0	0.00
R203	On 07/11/2013	6.00	Put	3,596.19000	3.59619		3,364.68000	3.36468	3,596.190	5.54	0.00	0	0.00
R203	On 07/11/2013	6.01	Call	169.26000	0.16926		208.69000	0.20869	169.260	5.54	0.00	0	0.00
R203	On 07/11/2013	6.01	Put	3,565.07000	3.56507		3,334.34000	3.33434	3,565.070	5.54	0.00	0	0.00
R203	On 07/11/2013	571.00	Call	103,263.26000	103.26326		103,533.42000	103.53342	103,263.260	5.86	0.00	0	0.00
R203	On 07/11/2013	571.00	Put	0.00000	0.00000		0.00000	0.00000	0.000	5.86	0.00	0	0.00
R203	On 06/02/2014		Bond Future	7.12986	106.87736		7.04407	107.15109		5.25	0.00	0	0.00
R203	On 06/02/2014	5.95	Call	332.38000	0.33238		383.26000	0.38326	332.380	5.14	0.00	0	16.00
R203	On 06/02/2014	5.95	Put	4,176.25000	4.17625		3,953.40000	3.95340	4,176.250	5.14	0.00	0	0.00
R203	On 06/02/2014	6.14	Call	448.07000	0.44807		511.69000	0.51169	448.070	5.16	0.00	0	0.00
R203	On 06/02/2014	6.14	Put	3,661.24000	3.66124		3,451.13000	3.45113	3,661.240	5.16	0.00	0	0.00
R203	On 06/02/2014	6.15	Call	454.93000	0.45493		519.26000	0.51926	454.930	5.16	0.00	0	0.00
R203	On 06/02/2014	6.15	Put	3,635.03000	3.63503		3,425.63000	3.42563	3,635.030	5.16	0.00	0	0.00
R203	On 06/02/2014	6.16	Call	461.87000	0.46187		526.92000	0.52692	461.870	5.16	0.00	0	0.00
R203	On 06/02/2014	6.16	Put	3,608.91000	3.60891		3,400.23000	3.40023	3,608.910	5.16	0.00	0	0.00
R203	On 08/05/2014		Bond Future	7.27355	104.15633		7.18030	104.43389		5.13	0.00	0	0.00
R203	On 08/05/2014	5.74	Call	365.34000	0.36534		413.56000	0.41356	365.340	5.02	0.00	0	0.00
R203	On 08/05/2014	5.74	Put	5,049.52000	5.04952		4,820.18000	4.82018	5,049.520	5.02	0.00	0	0.00
R203	On 08/05/2014	5.75	Call	370.01000	0.37001		418.72000	0.41872	370.010	5.02	0.00	0	0.00
R203	On 08/05/2014	5.75	Put	5,022.81000	5.02281		4,793.96000	4.79396	5,022.810	5.02	0.00	0	0.00
R203	On 08/05/2014	5.76	Call	374.73000	0.37473		423.92000	0.42392	374.730	5.02	0.00	0	0.00
R203	On 08/05/2014	5.76	Put	4,996.15000	4.99615		4,767.78000	4.76778	4,996.150	5.02	0.00	0	0.00
R203	On 08/05/2014	7.40	Call	2,027.33000	2.02733		2,184.27000	2.18427	2,027.330	5.16	0.00	0	16.00
R203	On 08/05/2014	7.40	Put	1,652.42000	1.65242		1,531.80000	1.53180	1,652.420	5.16	0.00	0	0.00
R203	On 07/08/2014		Bond Future	7.43479	105.56712		7.33292	105.84841		4.80	0.00	0	0.00
R203	On 07/08/2014	7.29	Call	1,804.31000	1.80431		1,944.60000	1.94460	1,804.310	4.78	0.00	0	0.00
R203	On 07/08/2014	7.29	Put	2,204.41000	2.20441		2,063.41000	2.06341	2,204.410	4.78	0.00	0	0.00
R203	On 07/08/2014	7.30	Call	1,817.47000	1.81747		1,958.38000	1.95838	1,817.470	4.78	0.00	0	0.00
R203	On 07/08/2014	7.30	Put	2,189.87000	2.18987		2,049.49000	2.04949	2,189.870	4.78	0.00	0	0.00
R203	On 07/08/2014	7.31	Call	1,830.68000	1.83068		1,972.21000	1.97221	1,830.680	4.78	0.00	0	0.00
R203	On 07/08/2014	7.31	Put	2,175.40000	2.17540		2,035.64000	2.03564	2,175.400	4.78	0.00	0	0.00
R203	On 15/09/2017		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 07/11/2013		Bond Future	7.20850	106.46762		7.13561	106.78138		7.54	0.00	0	27,707.00
R204	On 07/11/2013	6.29	Call	300.66000	0.30066		357.72000	0.35772	300.660	7.39	0.00	0	0.00
R204	On 07/11/2013	6.29	Put	4,341.01000	4.34101		4,084.31000	4.08431	4,341.010	7.39	0.00	0	0.00
R204	On 07/11/2013	6.30	Call	307.51000	0.30751		365.54000	0.36554	307.510	7.39	0.00	0	0.00
R204	On 07/11/2013	6.30	Put	4,302.84000	4.30284		4,047.11000	4.04711	4,302.840	7.39	0.00	0	0.00
R204	On 07/11/2013	6.31	Call	314.48000	0.31448		373.48000	0.37348	314.480	7.39	0.00	0	0.00
R204	On 07/11/2013	6.31	Put	4,264.81000	4.26481		4,010.05000	4.01005	4,264.810	7.39	0.00	0	0.00
R204	On 07/11/2013	7.00	Call	1,143.81000	1.14381		1,288.09000	1.28809	1,143.810	7.50	0.00	0	0.00
R204	On 07/11/2013	7.00	Put	2,044.43000	2.04443		1,874.95000	1.87495	2,044.430	7.50	0.00	0	1,270.00
R204	On 06/02/2014		Bond Future	7.32763	103.83502		7.25012	104.15295		7.52	0.00	0	0.00
R204	On 06/02/2014	6.39	Call	747.88000	0.74788		833.06000	0.83306	747.880	7.38	0.00	0	0.00
R204	On 06/02/2014	6.39	Put	4,675.84000	4.67584		4,443.09000	4.44309	4,675.840	7.38	0.00	0	0.00
R204	On 06/02/2014	6.40	Call	758.12000	0.75812		844.14000	0.84414	758.120	7.38	0.00	0	0.00
R204	On 06/02/2014	6.40	Put	4,643.23000	4.64323		4,411.32000	4.41132	4,643.230	7.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R204	On 06/02/2014	Bond Future	6.41	Call	768.46000		0.76846		855.32000	0.85532	768.460	7.39	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,610.74000		4.61074		4,379.67000	4.37967	4,610.740	7.39	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.45220		105.23399		7.36952	105.55630		7.25	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	709.64000		0.70964		780.90000	0.78090	709.640	7.12	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,389.52000		6.38952		6,138.47000	6.13847	6,389.520	7.12	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	717.41000		0.71741		789.26000	0.78926	717.410	7.12	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,355.74000		6.35574		6,105.28000	6.10528	6,355.740	7.12	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	725.24000		0.72524		797.68000	0.79768	725.240	7.12	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,322.03000		6.32203		6,072.16000	6.07216	6,322.030	7.12	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.58744		102.62842		7.49904	102.95509		7.03	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,594.18000		2.59418		2,759.10000	2.75910	2,594.180	7.02	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	3,139.74000		3.13974		2,977.99000	2.97799	3,139.740	7.02	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,611.54000		2.61154		2,777.13000	2.77713	2,611.540	7.02	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	3,119.99000		3.11999		2,958.91000	2.95891	3,119.990	7.02	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,628.97000		2.62897		2,795.24000	2.79524	2,628.970	7.03	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	3,100.32000		3.10032		2,939.92000	2.93992	3,100.320	7.03	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			5.67752		102.72734		5.57420	102.74577		0.46	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	15.29000		0.01529		18.26000	0.01826	15.290	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	263.35000		0.26335		247.89000	0.24789	263.350	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	15.53000		0.01553		18.54000	0.01854	15.530	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	261.79000		0.26179		246.37000	0.24637	261.790	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	15.78000		0.01578		18.82000	0.01882	15.780	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	260.25000		0.26025		244.86000	0.24486	260.250	0.45	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			7.55136		100.88337		7.46859	101.28340		9.52	0.00	0	27,380.00
R207	On 07/11/2013	Bond Future	6.69	Call	459.11000		0.45911		546.43000	0.54643	459.110	9.35	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	4,721.08000		4.72108		4,408.37000	4.40837	4,721.080	9.35	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	468.33000		0.46833		556.93000	0.55693	468.330	9.35	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	4,679.54000		4.67954		4,368.11000	4.36811	4,679.540	9.35	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	477.69000		0.47769		567.58000	0.56758	477.690	9.35	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	4,638.18000		4.63818		4,328.04000	4.32804	4,638.180	9.35	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.66861		98.56832		7.58140	98.97363		9.30	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	821.89000		0.82189		925.61000	0.92561	821.890	9.14	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,735.30000		5.73530		5,433.71000	5.43371	5,735.300	9.14	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	832.84000		0.83284		937.56000	0.93756	832.840	9.14	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,697.05000		5.69705		5,396.46000	5.39646	5,697.050	9.14	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	843.90000		0.84390		949.62000	0.94962	843.900	9.14	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,658.95000		5.65895		5,359.36000	5.35936	5,658.950	9.14	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.79274		99.89639		7.70065	100.30726		9.15	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	750.56000		0.75056		833.56000	0.83356	750.560	8.99	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	8,212.30000		8.21230		7,884.43000	7.88443	8,212.300	8.99	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	758.63000		0.75863		842.31000	0.84231	758.630	8.99	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	8,171.71000		8.17171		7,844.52000	7.84452	8,171.710	8.99	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	766.77000		0.76677		851.13000	0.85113	766.770	8.99	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	8,131.21000		8.13121		7,804.70000	7.80470	8,131.210	8.99	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.92583		97.60934		7.82840	98.02577		9.23	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	3,094.72000		3.09472		3,300.66000	3.30066	3,094.720	9.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R207	On 07/08/2014	Bond Future	7.69	Put	4,106.46000		4.10646		3,895.97000	3.89597	4,106.460	9.22	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	3,114.40000		3.11440		3,321.13000	3.32113	3,114.400	9.22	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	4,082.98000		4.08298		3,873.28000	3.87328	4,082.980	9.22	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	3,134.15000		3.13415		3,341.68000	3.34168	3,134.150	9.22	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	4,059.59000		4.05959		3,850.69000	3.85069	4,059.590	9.22	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.71157		95.44952		7.61879	95.94901		10.63	0.00	0	14,428.00
R208	On 07/11/2013	Bond Future	6.79	Call	394.47000		0.39447		487.61000	0.48761	394.470	10.47	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	5,502.96000		5.50296		5,096.61000	5.09661	5,502.960	10.47	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	403.16000		0.40316		497.83000	0.49783	403.160	10.47	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	5,454.42000		5.45442		5,049.60000	5.04960	5,454.420	10.47	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	411.99000		0.41199		508.21000	0.50821	411.990	10.47	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	5,406.07000		5.40607		5,002.80000	5.00280	5,406.070	10.47	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	1,456.90000		1.45690		1,687.39000	1.68739	1,456.900	10.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,600.65000		2.60065		2,331.65000	2.33165	2,600.650	10.63	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			7.82086		96.70232		7.72378	97.20839		10.27	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	789.26000		0.78926		908.03000	0.90803	789.260	10.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	6,616.83000		6.61683		6,229.53000	6.22953	6,616.830	10.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	800.07000		0.80007		920.05000	0.92005	800.070	10.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	6,571.73000		6.57173		6,185.64000	6.18564	6,571.730	10.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	811.38000		0.81138		932.61000	0.93261	811.380	10.07	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	6,527.17000		6.52717		6,142.33000	6.14233	6,527.170	10.07	0.00	0	0.00
R208	On 08/05/2014	Bond Future			7.93103		94.60868		7.82933	95.12162		10.23	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	674.43000		0.67443		766.11000	0.76611	674.430	10.03	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	9,387.40000		9.38740		8,966.14000	8.96614	9,387.400	10.03	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	682.47000		0.68247		774.99000	0.77499	682.470	10.03	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	9,339.43000		9.33943		8,919.01000	8.91901	9,339.430	10.03	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	9,291.55000		9.29155		8,871.99000	8.87199	9,291.550	10.03	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	690.58000		0.69058		783.96000	0.78396	690.580	10.03	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.04709		95.89012		7.94044	96.41001		9.92	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	3,174.42000		3.17442		3,427.89000	3.42789	3,174.420	9.88	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	4,433.70000		4.43370		4,167.28000	4.16728	4,433.700	9.88	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	3,196.35000		3.19635		3,450.89000	3.45089	3,196.350	9.88	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	4,406.26000		4.40626		4,140.91000	4.14091	4,406.260	9.88	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	3,218.35000		3.21835		3,473.99000	3.47399	3,218.350	9.88	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	4,378.93000		4.37893		4,114.68000	4.11468	4,378.930	9.88	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/11/2013	Bond Future			9.28981		72.29090		9.07987	73.83056		22.52	0.00	0	18,944.00
R209	On 07/11/2013	Bond Future	8.65	Call	1,369.91000		1.36991		1,891.79000	1.89179	1,369.910	22.38	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	6,229.06000		6.22906		5,211.28000	5.21128	6,229.060	22.38	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	1,685.62000		1.68562		2,284.64000	2.28464	1,685.620	22.44	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	5,438.27000		5.43827		4,497.63000	4.49763	5,438.270	22.44	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	1,709.83000		1.70983		2,314.45000	2.31445	1,709.830	22.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	8.80	Put	5,384.40000		5.38440		4,449.36000	4.44936	5,384.400	22.44	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	1,734.26000		1.73426		2,344.50000	2.34450	1,734.260	22.44	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	5,330.87000		5.33087		4,401.45000	4.40145	5,330.870	22.44	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	3,037.77000		3.03777		3,896.33000	3.89633	3,037.770	22.68	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	3,325.77000		3.32577		2,644.67000	2.64467	3,325.770	22.68	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	3,577.98000		3.57798		4,517.39000	4.51739	3,577.980	22.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	2,790.26000		2.79026		2,190.01000	2.19001	2,790.260	22.77	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,471.68000		2.47168		1,923.02000	1.92302	2,471.680	22.83	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.50	Call	3,962.43000		3.96243		4,953.43000	4.95343	3,962.430	22.83	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Call	4,785.18000		4.78518		5,872.43000	5.87243	4,785.180	22.96	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	1,921.31000		1.92131		1,468.90000	1.46890	1,921.310	22.96	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			9.38934		73.23971		9.17301	74.79961		22.15	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,113.06000		2.11306		2,658.30000	2.65830	2,113.060	21.88	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	8,559.31000		8.55931		7,544.65000	7.54465	8,559.310	21.88	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,135.33000		2.13533		2,684.49000	2.68449	2,135.330	21.89	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	8,500.45000		8.50045		7,489.71000	7.48971	8,500.450	21.89	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,157.75000		2.15775		2,710.83000	2.71083	2,157.750	21.89	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	8,441.88000		8.44188		7,435.06000	7.43506	8,441.880	21.89	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.48820		71.08161		9.26526	72.66261		22.72	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	14,655.34000		14.65534		13,449.85000	13.44985	14,655.340	22.35	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,524.89000		1.52489		1,900.40000	1.90040	1,524.890	22.35	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,539.76000		1.53976		1,918.02000	1.91802	1,539.760	22.35	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	14,579.55000		14.57955		13,376.81000	13.37681	14,579.550	22.35	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,554.73000		1.55473		1,935.75000	1.93575	1,554.730	22.35	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	14,504.00000		14.50400		13,304.02000	13.30402	14,504.000	22.35	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.58879		72.04445		9.35903	73.64684		21.71	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	4,551.52000		4.55152		5,305.00000	5.30500	4,551.520	21.63	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	8,476.34000		8.47634		7,627.43000	7.62743	8,476.340	21.63	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	4,579.68000		4.57968		5,336.11000	5.33611	4,579.680	21.64	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	8,429.92000		8.42992		7,583.96000	7.58396	8,429.920	21.64	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	4,607.91000		4.60791		5,367.30000	5.36730	4,607.910	21.64	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	8,383.69000		8.38369		7,540.69000	7.54069	8,383.690	21.64	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/11/2013	Bond Future			154.17670		154.17670		154.58166	154.58166			0.00	0	1,237.00
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	5,813.30000		5.81330		5,408.34000	5.40834	5,813.300		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Put	5,823.30000		5.82330		5,418.34000	5.41834	5,823.300		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	5,833.30000		5.83330		5,428.34000	5.42834	5,833.300		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/11/2013	Bond Future			129.63928		129.63928		129.66966	129.66966			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	350.72000		0.35072		320.34000	0.32034	350.720		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

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	130.00	Put	360.72000	0.36072		330.34000	0.33034		360.720		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	370.72000	0.37072		340.34000	0.34034		370.720		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R212	On 07/11/2013	Bond Future			130.53822	130.53822		130.56344	130.56344				0.00	0	21,791.00
R212	On 07/11/2013	Bond Future	132.99	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put	2,451.78000	2.45178		2,426.56000	2.42656		2,451.780		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put	2,461.78000	2.46178		2,436.56000	2.43656		2,461.780		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call	0.00000	0.00000		0.00000	0.00000		0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put	2,471.78000	2.47178		2,446.56000	2.44656		2,471.780		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			9.05396	83.61081		8.87990	84.93286			19.55	0.00	0	9,112.00
R213	On 07/11/2013	Bond Future	8.59	Call	1,724.21000	1.72421		2,239.25000	2.23925		1,724.210	19.39	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	5,318.06000	5.31806		4,511.05000	4.51105		5,318.060	19.39	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	1,749.60000	1.74960		2,269.60000	2.26960		1,749.600	19.40	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	5,263.59000	5.26359		4,461.54000	4.46154		5,263.590	19.40	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	1,775.39000	1.77539		2,300.36000	2.30036		1,775.390	19.40	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	5,209.64000	5.20964		4,412.56000	4.41256		5,209.640	19.40	0.00	0	0.00
R213	On 06/02/2014	Bond Future			9.15974	84.70815		8.98006	86.04762			20.00	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	2,173.38000	2.17338		2,630.40000	2.63040		2,173.380	19.75	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	8,965.98000	8.96598		8,083.53000	8.08353		8,965.980	19.75	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	2,195.97000	2.19597		2,656.26000	2.65626		2,195.970	19.76	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	8,905.89000	8.90589		8,026.71000	8.02671		8,905.890	19.76	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	2,218.70000	2.21870		2,682.28000	2.68228		2,218.700	19.76	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	8,846.05000	8.84605		7,970.16000	7.97016		8,846.050	19.76	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.26081	82.31115		9.07548	83.66877			20.16	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,599.41000	1.59941		1,921.83000	1.92183		1,599.410	19.83	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	14,680.43000	14.68043		13,645.23000	13.64523		14,680.430	19.83	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,614.75000	1.61475		1,939.49000	1.93949		1,614.750	19.83	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	14,606.07000	14.60607		13,573.19000	13.57319		14,606.070	19.83	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,630.20000	1.63020		1,957.27000	1.95727		1,630.200	19.83	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	14,531.94000	14.53194		13,501.39000	13.50139		14,531.940	19.83	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.36544	83.42610		9.17417	84.80202			19.51	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	4,782.74000	4.78274		5,426.71000	5.42671		4,782.740	19.38	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	8,646.07000	8.64607		7,914.12000	7.91412		8,646.070	19.38	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	4,811.91000	4.81191		5,458.39000	5.45839		4,811.910	19.38	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	8,599.23000	8.59923		7,869.79000	7.86979		8,599.230	19.38	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,841.19000	4.84119		5,490.17000	5.49017		4,841.190	19.39	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	8,552.59000	8.55259		7,825.65000	7.82565		8,552.590	19.39	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			9.50340	72.19537		9.27785	73.87051			23.08	0.00	0	577.00
R214	On 07/11/2013	Bond Future	7.79	Call	168.60000	0.16860		284.66000	0.28466		168.600	22.64	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	14,765.47000	14.76547		13,206.39000	13.20639		14,765.470	22.64	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	172.79000	0.17279		291.18000	0.29118		172.790	22.64	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	14,670.51000	14.67051		13,113.76000	13.11376		14,670.510	22.64	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	177.06000	0.17706		297.81000	0.29781		177.060	22.64	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	14,575.83000	14.57583		13,021.44000	13.02144		14,575.830	22.64	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.60844	73.14285		9.37566	74.84002			23.63	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	2,940.55000	2.94055		3,651.64000	3.65164		2,940.550	23.53	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	7,606.27000	7.60627		6,620.19000	6.62019		7,606.270	23.53	0.00	0	0.00

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 06/02/2014	Bond Future	9.00	Call	2,967.12000	2.96712	3,682.39000	3.68239	2,967.120	23.53	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	7,553.28000	7.55328	6,571.38000	6.57138	7,553.280	23.53	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	2,993.82000	2.99382	3,713.27000	3.71327	2,993.820	23.53	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	7,500.57000	7.50057	6,522.85000	6.52285	7,500.570	23.53	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			9.56116	93.60072	9.34045	95.69515			0.00	0	780.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	18,920.44000	18.92044	16,826.01000	16.82601	18,920.440		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	18,791.11000	18.79111	16,696.68000	16.69668	18,791.110		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	18,662.04000	18.66204	16,567.61000	16.56761	18,662.040		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.66935	94.82915	9.44118	96.95114			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	5,567.58000	5.56758	3,445.59000	3.44559	5,567.580		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	5,466.31000	5.46631	3,344.32000	3.34432	5,466.310		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	5,365.23000	5.36523	3,243.24000	3.24324	5,365.230		0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future			19,468.07000	19,468.07000	19,269.40000	19,269.40000			0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49780	1.49780	1.49780	1.49780		13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	286.40110	0.02864	289.95540	0.02900	286.401	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	208.40110	0.02084	211.95540	0.02120	208.401	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	237.08990	0.02371	240.70690	0.02407	237.090	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	259.08990	0.02591	262.70690	0.02627	259.090	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	195.18030	0.01952	198.78420	0.01988	195.180	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	317.18030	0.03172	320.78420	0.03208	317.180	13.73	0.00	0	0.00

Total for Derivatives : **1,567,488,740.75** **157,254** **2 089 497.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.74904			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.75500	107.41795	6.75500	107.39856			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.93555			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.22000	108.32615	8.22000	108.30244			0.00	0	47,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	99.78214			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	99.88739			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000	48.35266	8.00000	48.34235			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.08500	98.69000	9.08500	98.66619			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AB06	On 27/03/2015	Spot Bond	7.10500	104.60556	7.10500	104.58572				28,420,000.00	4,000	5,804,000.00
AB07	On 07/03/2014	Spot Bond	6.50000	105.11108	6.50000	105.09281				0.00	0	10,100,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.19899				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.49000	108.50930	8.49000	108.48479				0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.90291				0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	0.64000	137.32016	0.64000	137.33070				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.37000	129.52648	2.37000	259.23906				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.80140				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.40384				0.00	12,000,000	3,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.62030				0.00	0	200,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.05132				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.09876				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	101.13026				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.36500	110.86663	7.36500	110.84485				0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	103.30785				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.10000	106.13889	7.10000	106.11877				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.88577				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.94946				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.73775				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.72966				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.79367				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.00174				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.19172				0.00	1,405,002	702,501.00
ABL8A	On 19/09/2013	Spot Bond	6.20000	105.88846	6.20000	105.87058				8,711,012,400.00	1,405,002	1,102,501.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.47816				0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.93940				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABLI02	On 08/05/2014	Spot Bond		5.09000	131.25506		5.09000	131.24948			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		3.04000	125.71713		3.04000	125.71866			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		2.59000	117.11332		2.59000	117.11611			19,483,300,900.00	7,522,510	3,761,255.00
ABLI05	On 18/02/2018	Spot Bond		4.24000	98.72120		4.24000	98.71905			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		5.90000	102.86117		5.90000	99.60506			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		10.79000	112.89457		10.79000	112.86233			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.97235			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.12975			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.19165			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.33374			0.00	948,376	474,188.00
ABLS11	On 29/06/2019	Spot Bond		3.89000	110.26121		3.89000	110.25999			13,663,648,340.00	3,512,506	1,756,253.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	30.31228		100.00000	30.23885			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.11000	161.93878		2.11000	161.94474			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	152.60561		2.76000	152.60854			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.14000	163.71449		2.14000	163.72038			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.25000	163.15095		2.25000	163.15635			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.78625	71.60394		7.78625	71.58128			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.78625	71.60394		7.78625	71.58128			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond		84.61000	16.99859		84.61000	16.97007			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	88.64000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.04961			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	89.53000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond		100.00000	45.81756		100.00000	45.73064			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	88.37000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	88.82000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	84.97000				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	100.70706				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.54939				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	84.13000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.64000	104.00018	6.64000	103.98162				0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	105.17000				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	86.20000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	87.63000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	86.67000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.84811				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.89500	118.24025	6.89500	118.21847				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.57699				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	83.28000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	83.83000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.71000	93.13395	2.71000	98.86309				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.94000	96.96105	2.94000	141.40105				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.85000	109.85978	2.85000	186.18129				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	82.91000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.43000	90.61165	9.43000	93.10958				0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN69	On 28/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.13000				0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	90.18000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.50000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	104.61292			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	87.82000			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		9.62000	107.59362		9.62000	108.09008			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		9.56500	108.30022		9.56500	108.51919			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.69500	90.82231		8.69500	91.83280			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.60000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	103.06000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.09000	110.81416		8.09000	110.79028			16,180,000.00	2,000	402,000.00
ABS5	On 01/05/2015	Spot Bond		6.70500	104.93257		6.70500	104.91376			0.00	0	35,899,246.00
ABS6	On 01/06/2020	Spot Bond		8.70000	99.15726		8.70000	99.13419			8,700,000.00	1,000	307,000.00
ABS7	On 11/09/2026	Spot Bond		9.82000	96.34537		9.82000	96.32027			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.35500	108.52735		7.35500	108.50605			220,650,000,000.00	30,000,000	30,000,000.00
ABS11	On 11/06/2014	Spot Bond		4.00000	125.15767		4.00000	125.15591			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		1.34000	127.84709		1.34000	127.85446			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond		2.18000	131.55231		2.18000	263.29497			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond		0.58000	123.00227		0.58000	125.75554			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond		2.05000	121.68651		2.05000	124.13563			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	32.89235		100.00000	32.81266			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.70654			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL025	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.70654			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.05500	110.06262		11.05500	110.03044			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.88022			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	1.65482		100.00000	1.65082			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.87687			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.82955			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.01689			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	9.86352		100.00000	9.83963			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.00774			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.88357			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	58.21911		11.00000	58.20246			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	9.86352		100.00000	9.83963			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.87025			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.88629			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	101.12964			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.18582			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.31208			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.12951			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.16756			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.18430			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.33750			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.33750			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL084	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.33954			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.09908			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.33954			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.33546			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	84.00872			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.07769			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.06110			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.97019			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.06110			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.14479			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	101.18262			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	101.19783			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	101.16741			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.98489			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.09909			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond		9.15500	105.45610		9.15500	105.54909			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.00782			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond		7.33500	101.10653		7.33500	101.08688			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.28199			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.40811			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.15896			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.32634			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond		100.00000	4.92937		100.00000	4.91846			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond		100.00000	6.65543		100.00000	6.64078			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	77.29315			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	149.92674			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	149.99242			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.12947			0.00	2,000,000	1,000,000.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.93174			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.93174			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.32634			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.47489			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.09137			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.08224			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.24986			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.42532			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.24874			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.91855			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.10014			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.19368			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.61635			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.96735			0.00	6,000,000	3,000,000.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.13405			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	100.94987			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.93309			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.10986			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.11778			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.98800			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.96207			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.01240			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.10682			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.05349			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.99258			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.00935			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.12228		10.23000	104.09406			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.02595			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.00020			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.40368			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	110.76394			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.94804			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.16000	104.35006		9.16000	104.32453			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.10218			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.10387		1.75000	108.23031			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.00782			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.01069			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.08131			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.11912			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.04347			0.00	702,502	351,251.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.02379			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.11156			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.07374			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.15692			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.08131			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.12668			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.65311			0.00	3,512,506	1,756,253.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.11156			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.07546			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.14004			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.15982			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.91931			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.92846			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.00005			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.02292			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.16449			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.15389			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.24001			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.08887			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.22793			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.23246			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.24001			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	88.75554			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.17959			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.17959			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	109.60258			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	111.19452			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.01319			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.00259			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.37395			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.92050			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.68336			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.25845			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.29023			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.08903			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.30813			0.00	0	0.00
ADCP02		On 10/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.97734			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.83869		100.00000	6.82213			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.52386			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.70017			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.81769			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.51536			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.57213			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.64769			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.49516			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.72500	99.34722		7.72500	99.32583			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.65283			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.76791			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.38000	104.45574		8.38000	104.43245			0.00	0	600,000.00
AIR02		On 30/04/2023	Spot Bond	9.26000	118.69220		9.26000	118.66285			0.00	0	0.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	43.37262		100.00000	43.26754			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	7.00500	113.62081		7.00500	113.59955			0.00	0	8,500,000.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	41.39845		100.00000	41.29816			0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	14.85457		100.00000	14.82170			0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	3.19000	146.72326		3.19000	146.72440			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AIRL02	On 18/02/2014	Spot Bond		4.59000	100.41961		4.59000	126.49446			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.55493			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.05870			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.10559			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.10351			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.90026			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.63000	108.41396		8.63000	108.38894			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.51563			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.41463			0.00	0	100,000.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	90.33445		100.00000	90.11677			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.24595			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		7.08000	113.24043		7.08000	113.21890			0.00	0	47,500,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.93615			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.09097			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond		6.57000	103.59559		6.57000	103.57704			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.84674			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.08000	104.98911		7.08000	104.96915			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.54000	108.45979		8.54000	108.43502			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.18401			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.81056	105.51849		10.81056	103.79819			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.77614	102.77620		10.77614	102.15398			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.81214	102.64814		10.81214	102.08344			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.22157			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.84815	102.40017		10.84815	101.98927			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.79094	101.45851		11.79094	101.40339			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.25204			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.25204			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.25211			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.06056	101.27117		11.06056	101.27586			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		10.97585	103.99549		10.97585	102.08061			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.77614	102.77620		10.77614	102.15398			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.93743	102.79808		10.93743	102.24402			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.12764	95.38064		10.12764	101.65538			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.18505			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.17151			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.17151			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.10527			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		10.49695	101.37271		10.49695	101.31121			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.31500	100.74560		11.31500	100.67855			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	65.95443		10.22500	97.95534			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	100.84358			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.06933			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	77.44801		12.22500	101.15334			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.15346			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.03000	63.11784		11.03000	98.10324			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.11732			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.14743			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.14743			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	101.10286			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.83334			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.81056	105.74242		13.81056	104.12165			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.09235	102.60071		15.09235	102.57373			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.00082	102.44469		14.00082	102.12586			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.53722			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.53722			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.53722			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.59690			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	9.63653		100.00000	9.61825			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.94680		100.00000	20.89605			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	19.06394		100.00000	19.01776			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.76786		100.00000	11.73936			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.76786		100.00000	11.73936			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.22791		100.00000	14.19344			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.32824		100.00000	12.29837			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	66.81880		100.00000	66.69203			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.45668			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.25223			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.28266			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond		100.00000	66.66667		100.00000	66.66667			0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond		100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond		100.00000	84.10138		100.00000	83.90805			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BD0202		On 31/12/2018	Spot Bond	2.08000	104.62037	2.08000	168.26817			0.00	0	0.00
BD0205		On 28/04/2028	Spot Bond	8.18000	94.68227	8.18000	138.20439			0.00	0	0.00
BD0206		On 02/03/2028	Spot Bond	8.18000	95.98364	8.18000	138.51701			0.00	0	0.00
BD0302		On 18/04/2028	Spot Bond	8.56500	98.96533	8.56500	98.94266			0.00	0	0.00
BD310A		On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.15703			0.00	0	0.00
BD310C		On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.92669			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	100.25693			0.00	0	0.00
BD311E		On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.35007			0.00	0	0.00
BD311F		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.03732			0.00	0	0.00
BD32AU		On 08/05/2014	Spot Bond	100.00000	52.20318	100.00000	52.07671			0.00	0	0.00
BEER02		On 28/03/2018	Spot Bond	7.78000	100.21740	7.78000	100.19662			46,680,000,000.00	6,000,000	3,000,000.00
BG22A1		On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.48956			0.00	0	0.00
BG22A2		On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.43942			0.00	0	0.00
BG22A3		On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.44916			0.00	0	0.00
BG22B1		On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.48162			0.00	0	0.00
BG22C1		On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.51404			0.00	0	0.00
BG22D1		On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.60450			0.00	0	0.00
BG22YU		On 21/07/2016	Spot Bond	100.00000	9.14908	100.00000	9.12692			0.00	0	0.00
BG32A1		On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.28102			0.00	0	0.00
BG32A2		On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.29611			0.00	0	0.00
BG32A3		On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.30257			0.00	0	0.00
BG32A4		On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.30473			0.00	0	0.00
BG32B		On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.33056			0.00	0	0.00
BG32C		On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.36494			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG32DU	On 30/10/2016	Spot Bond	100.00000		5.72898	100.00000	5.71510				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		5.72898	100.00000	5.71510				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.00414				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.09108				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.11479				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.14000		105.68591	8.14000	105.66299				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.18589				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.31212				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		4.08939	100.00000	4.07949				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		4.08939	100.00000	4.07949				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.32500		103.86470	6.32500	103.84712				0.00	0	600,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.13745				0.00	200,000	400,000.00
BIDC31	On 04/09/2013	Spot Bond	0.00000		100.00000	0.00000	99.71479				0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.02883				0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	97.42200				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.33574				0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000		7.81095	100.00000	7.79202				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	101.58784				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.34045				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.41805				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.55912				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	102.14664				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	103.09219				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.09919				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		11.19227	100.00000	11.16516				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CBL06	On 02/11/2014	Spot Bond	6.90000		110.69513	6.90000	110.67473				6,900,000.00	1,000	701,000.00
CBL08	On 02/11/2016	Spot Bond	9.19000		117.41628	9.19000	117.38762				0.00	0	200,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.47850				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.09434				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.89000		106.75408	8.89000	106.72884				8,890,000.00	1,000	7,123,000.00
CBL12	On 06/09/2018	Spot Bond	10.94000		106.44525	10.94000	106.41445				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.36808				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.19000		101.90076	11.19000	101.87061				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.20553				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.08000		103.40682	9.08000	103.38187				18,160,000.00	2,000	191,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000	0.00000	102.21569				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.63000		97.37310	11.63000	102.85890				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.24666				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000	0.00000	101.63566				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.16396				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.02000		95.02232	10.02000	94.99707				0.00	0	825,000.00
CCT01	On 23/06/2023	Spot Bond	10.01000		117.62786	10.01000	117.59647				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.86000		113.54900	9.86000	113.51915				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.26000		117.97934	9.26000	117.95033				0.00	0	22,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.88501				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.44000		105.93359	11.44000	105.90157				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.02237				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.29657				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.86212				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.99023				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.60924				0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.69617				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.83433				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.83619				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.02299				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.96963				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.82637				0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.87053				0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.87675				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	101.07632				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.61500		106.00599	10.61500	105.97548				0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.19500		104.25077	8.19500	104.22755				0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.87756				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.40382				0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.58298				0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.58298				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.01957				0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000		23.27049	100.00000	23.21411				0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000		23.08160	100.00000	23.02568				0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000		59.47860	100.00000	59.33452				0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000		59.47860	100.00000	59.33452				0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000		59.47860	100.00000	59.33452				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		59.47860	100.00000	59.33452				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN168	On 30/04/2014	Spot Bond	100.00000		59.47860	100.00000	59.33452				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		59.47860	100.00000	59.33452				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.12953				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		59.47860	100.00000	59.33452				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000		59.90725	100.00000	59.76212				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	102.58351				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.45411				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		101.24048	10.11000	101.21335				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.45411				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.70628				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000		100.00000	0.00000	107.86038				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		99.94701	2.76000	111.76542				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		110.20256	3.14000	113.33984				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.78244	8.25000	103.75965				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	101.45411				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.45411				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		118.29529	3.10000	112.92863				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		117.94952	2.40000	112.60067				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.63722				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.54190				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.59686				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.60516				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN215		On 17/10/2016	Spot Bond		7.95500	104.35385	7.95500	104.33161			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond		0.00000	100.00000	0.00000	100.63819			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond		0.00000	100.00000	0.00000	100.62871			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond		0.00000	100.00000	0.00000	100.45747			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond		0.00000	100.00000	0.00000	100.46541			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond		8.00500	104.53252	8.00500	104.51011			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond		8.00500	104.53252	8.00500	104.51011			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		8.05500	103.37946	8.05500	103.35716			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond		0.00000	100.00000	0.00000	101.15999			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond		0.00000	100.00000	0.00000	101.29084			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond		0.00000	100.00000	0.00000	100.51585			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond		0.00000	100.00000	0.00000	100.51585			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond		100.17539	68.02593	100.17539	67.86088			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond		0.00000	100.00000	0.00000	101.57236			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond		0.00000	100.00000	0.00000	100.01691			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond		0.00000	100.00000	0.00000	101.17764			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond		0.00000	100.00000	0.00000	99.80946			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond		0.00000	100.00000	0.00000	99.79549			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond		9.35000	99.79826	9.35000	99.77307			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond		9.35000	99.79826	9.35000	99.77307			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond		0.00000	100.00000	0.00000	99.80940			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond		0.00000	100.00000	0.00000	99.80880			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.67197			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.09128			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.67870			0.00	540,000	270,000.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.89162			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.89162			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.89162			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.89162			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.89162			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.91610			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.95672			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.95672			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.95672			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.95672			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.95672			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.96352			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		8.96000	106.72330		8.96000	106.69789			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.36718			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.93010			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.97145			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.97145			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.28688			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.33504			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.68356			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.56298			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.06617			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.05860			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.07629			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.87803			0.00	0	0.00
CLN276		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.76537			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.76519			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.07324			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	101.32193			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.98981			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.87112			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.02833			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.20225			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.20225			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.20225			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.20225			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.01526			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.48747			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.11286			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.11286			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.09930			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.99010			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.09930			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.81857			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.24675			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.99013			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.99013			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.98460			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond		100.00000	7.02984		100.00000	7.01280			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	100.02111			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.71000	94.85138		10.71000	95.61838			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.23000	94.26665		11.23000	97.28724			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.93624			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.25812			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.02058			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.42830			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.32273			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	101.28296		8.80500	102.53704			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.08887			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.43299			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	108.22305			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.14483			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.16750			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	101.25511			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.76354			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.50150			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.50150			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.50150			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.28973			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.92988			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.44559			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.43803			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond		100.00000	23.77691		100.00000	23.72457			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond		100.00000	23.77691		100.00000	23.72457			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	36.38906		7.01000	37.00221			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	142.00520			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	0.00075		100.00000	0.00075			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond		100.00000	0.00075		100.00000	0.00075			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond		8.56500	98.96533		8.56500	126.73354			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.18000	31.48373		8.18000	138.20439			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.18000	31.87269		8.18000	138.51701			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	84.76008			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	84.62977			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.73920			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.73920			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.17518			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.08995			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLNF07		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.10675			0.00	0	0.00
CLNF09		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.11156			0.00	0	0.00
CLNF10		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.42830			0.00	0	0.00
CLNF11		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.99956			0.00	0	0.00
COJ02		On 15/09/2016	Spot Bond	8.50500	113.99915		8.50500	110.50466			0.00	0	0.00
COJ04		On 05/06/2018	Spot Bond	8.54000	103.52994		8.54000	103.50628			0.00	0	6,900,000.00
COJ05		On 05/06/2023	Spot Bond	9.93000	116.41638		9.93000	116.38555			0.00	0	0.00
COJ06		On 09/12/2015	Spot Bond	7.95500	107.92303		7.95500	107.90003			0.00	0	0.00
COJ07		On 23/03/2021	Spot Bond	9.52000	110.96576		9.52000	110.93773			0.00	0	0.00
COT01		On 03/04/2023	Spot Bond	10.03000	97.73997		10.03000	97.71384			0.00	0	0.00
COT02		On 03/04/2028	Spot Bond	10.91000	98.60360		10.91000	98.57499			0.00	0	0.00
COT03		On 05/06/2028	Spot Bond	10.91000	91.29856		10.91000	91.27207			0.00	0	0.00
CPL002		On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.44283			0.00	0	0.00
CPL003		On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.49334			0.00	0	0.00
CPL005		On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.35077			0.00	0	0.00
CPL007		On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.25158			0.00	0	0.00
CPL016		On 26/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.93067			0.00	0	0.00
CPL017		On 21/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.33838			0.00	0	0.00
CPV01		On 30/06/2029	Spot Bond	12.38000	93.25905		12.38000	91.85296			0.00	0	0.00
DEN38U		On 10/06/2018	Spot Bond	100.00000	10.21481		100.00000	10.18291			0.00	0	0.00
DENG43		On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.28262			0.00	0	0.00
DENG44		On 29/09/2017	Spot Bond	7.81500	98.43474		7.81500	99.49694			0.00	0	0.00
DENG47		On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.24685			0.00	0	0.00
DLTC01		On 30/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.33914			0.00	0	0.00
DOL002		On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.95288			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.13643			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.19452			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.07811			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	6.95500		104.85019		6.95500	99.80981			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.75500		123.43699		6.75500	123.41458			209,405,000,000.00	31,000,000	11,000,000.00
DV22	On 07/02/2020	Spot Bond	8.11500		106.84936		8.11500	106.82627			738,465,000.00	91,000	37,604,000.00
DV23	On 27/02/2023	Spot Bond	8.68000		113.13085		8.68000	113.10431			789,880,000.00	91,000	85,931,000.00
E170	On 01/08/2020	Spot Bond	7.78500		130.80604		7.78500	130.77890			280,260,000,000.00	36,000,000	18,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	106.48147			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.85180			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.00751			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	102.11092			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	103.82126			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.00010		105.99981		0.00010	130.68734			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.39000		110.85421		2.37000	111.12740			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	2.42000		98.10762		2.42000	98.11045			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.51000		98.33461		2.51000	97.12897			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.42000		106.25208		9.42000	106.22551			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.27000		112.35279		9.27000	112.32513			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.96000		103.39496		9.96000	103.36765			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.58500		91.70023		10.58500	95.61019			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.93222			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.12837			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.25701			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		60.08864		100.00000	59.94307			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EQ187U	On 21/02/2014	Spot Bond	100.00000		63.22854	100.00000	63.07536				0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond	100.00000		66.66667	100.00000	66.66667				0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond	100.00000		98.38275	100.00000	100.78464				0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond	100.00000		95.66119	100.00000	95.41778				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		128.06144	3.00000	128.06314				0.00	0	1,323,000.00
EQS02	On 01/07/2015	Spot Bond	10.91500		104.90170	10.91500	104.87142				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000	0.00000	106.43384				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.45560				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.78172				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.55000		84.98857	9.55000	99.70700				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.92052				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.92747				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.92463				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.91891				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.91642				0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.93600				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.93335				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.93128				0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.93569				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.93064				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	99.92736				0.00	772,752	386,376.00
ES15	On 30/08/2015	Spot Bond	6.39500		106.12564	6.39500	106.10739				25,580,000,000.00	4,000,000	2,000,000.00
ES18	On 20/04/2018	Spot Bond	7.34000		110.41117	7.34000	110.38943				3,499,286,280,000.00	476,742,000	249,650,000.00
ES23	On 25/01/2023	Spot Bond	8.24000		111.98020	8.24000	111.95563				372,480,960,000.00	45,204,000	244,646,000.00
ES26	On 02/04/2026	Spot Bond	8.76500		95.99497	8.76500	95.97247				560,171,150,000.00	63,910,000	52,607,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ES33	On 15/09/2033	Spot Bond		9.81000	83.02002		9.60500	84.52025			5,750,896,680,000.00	586,228,000	894,222,000.00
ES42	On 25/04/2042	Spot Bond		9.90000	87.28746		9.90000	89.31906			1,980,000,000,000.00	200,000,000	165,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.80455			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.53356			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.92749			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.66658			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.95123			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	10.59360		100.00000	10.56794			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	10.30915		100.00000	10.28417			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	1,000,000	250,000.00
FR2B3C	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		7.00500	105.79937		7.00500	105.77957			0.00	0	8,400,000.00
FRB05	On 21/12/2018	Spot Bond		9.03000	99.07144		9.03000	99.04754			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.05717			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.05710			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.41584			0.00	0	400,000.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	102.67532			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.83000	106.45925		10.83000	106.42857			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.58718			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond		100.00000	84.75001		100.00000	84.57142			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.15000	122.37736		2.15000	123.20277			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.21000	131.22991		2.21000	262.64951			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.92000	97.19213		2.92000	141.73812			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRBI33	On 07/12/2033	Spot Bond		2.74000	111.65936		2.74000	189.23164			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.16500	117.68441		7.16500	117.66190			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond		100.00000	34.94798		100.00000	34.87105			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond		100.00000	34.94798		100.00000	34.87105			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.09700	56.68715		8.09700	55.99236			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.50100	36.18407		9.50100	35.29622			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	34.96271		9.73000	34.04559			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond		100.00000	90.24424		100.00000	90.02468			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.93103			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.46870			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.88232			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.16786			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.39618			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.39618			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.86347			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.35311			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.32743			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.52192			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.12959			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.25441			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.45111			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	99.91996		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	99.91996		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.49827			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.24001			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.52636			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.65412			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.17505			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	108.70377			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.83263			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.21736			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	99.93567		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.44508			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.73217			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.30340			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.39387			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.64360			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.52185			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.71717			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.82513			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.63910			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.58651			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.41647			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.38934			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.75617			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.73368			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.67214			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.75917			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.48422			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.20665		100.09221	12.17706			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.09190			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.84461			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.32107			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.49444			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.19216			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.42304			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.22389			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	101.23914			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.11889			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.14936			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.54892			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.70590			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.06734			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.70590			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.05468			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.12668			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.64343		13.22500	51.62518			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.05407			0.00	0	0.00
FRC164		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.68160			0.00	0	0.00
FRC165		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.68160			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.05557			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.61630			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.11005			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.66500	86.82418		3.66500	89.82649			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	101.16448			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.16448			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.81506			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.93624			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.33523			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.84167			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.58520			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.28456			0.00	0	200,000,000.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.16238			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.51708			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.22839			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.22086			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.45850			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.47954			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.03065			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.34696			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.39000	118.39172		3.39000	112.27273			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.24517			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.25886			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.37000	108.44908		3.37000	112.44003			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		0.92000	99.00141		0.92000	118.73036			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.39000	105.50610		3.39000	112.27273			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		1.90000	104.83886		1.90000	120.37153			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		1.97000	107.05392		1.97000	123.71586			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.39370			0.00	0	0.00
FRC77		On 15/06/2016	Spot Bond	100.00000	23.22713		100.00000	23.17087			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.93613			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.68267			0.00	0	0.00
FRC80		On 15/06/2016	Spot Bond	4.73000	111.66287		4.73000	111.65913			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.71417			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.06860			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.23608			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.65365			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.46109			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.40335			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	101.16299			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.55660			0.00	0	0.00
FRC96		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.16151			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.72223			0.00	0	0.00
FRC98		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	103.60825			0.00	0	0.00
FRC99		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.48683			0.00	0	0.00
FRD01U		On 22/12/2018	Spot Bond	100.00000	9.00744		100.00000	8.98563			0.00	0	0.00
FRI15		On 14/03/2015	Spot Bond	4.04000	139.78986		4.04000	139.78782			0.00	0	0.00
FRJ13		On 01/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.34248			0.00	0	0.00
FRJ14		On 20/07/2014	Spot Bond	0.00000	100.00000		0.00000	102.12026			0.00	2,400,000	1,200,000.00
FRJ15		On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.56695			0.00	0	0.00
FRJ16		On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	103.10220			0.00	0	100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.83023			0.00	6,000,000	6,000,000.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	104.32045			0.00	6,000,000	6,000,000.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.88914			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.72000	125.89254		2.72000	251.96359			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.22000	131.12266		2.22000	262.43476			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.94000	123.67154		2.94000	247.51697			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.52000	101.86078		2.52000	119.81966			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.32396			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.05000	120.33532		2.05000	120.33998			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.53916			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.72676			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.19057			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.96659			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.99000	88.66577		2.99000	88.66697			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond		100.00000	0.77131		100.00000	0.76943			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	14.82839		104.97509	14.79088			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond		0.00000	100.00000		0.00000	100.05438			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	19.20595		101.07593	19.15897			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	10.71869		100.44759	10.69261			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.00772			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	17.50229		100.76967	17.45960			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	101.17594			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.31656			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.57000	98.91620		2.57000	98.91862			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	102.11716			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.95243			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.63294			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.38000	96.29565		2.38000	102.22020			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.12486			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.41000	96.00330		2.41000	101.90977			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.67689			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.96884			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.42000	128.97274		2.42000	327.11950			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.88752			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.77143			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.13745			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.12916			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.12247			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.86000	106.51054		5.86000	106.49382			0.00	0	1,200,000.00
FRX15	On 14/03/2015	Spot Bond		6.20500	107.44866		6.20500	107.43082			0.00	0	1,100,000.00
FRX16	On 15/09/2016	Spot Bond		7.09500	105.80433		7.09500	105.78429			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.68500	106.35568		7.68500	106.33389			0.00	0	16,000,000.00
FRX18	On 14/04/2018	Spot Bond		7.85000	113.71530		7.85000	113.69138			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.47500	104.75758		8.47500	104.73395			16,950,000.00	2,000	2,000.00
FRX23	On 28/02/2023	Spot Bond		9.51000	92.53083		9.51000	92.64932			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.59000	109.84430		9.59000	109.81619			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.36500	97.69187		10.36500	97.66461			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.61000	79.02026		10.61000	78.99795			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.14256			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.68571			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.89000		105.09115		8.89000	105.06618			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
GPT25	On 15/08/2013	Spot Bond	100.00000		66.66667		100.00000	66.66667			0.00	0	0.00
GPT26	On 30/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.23496			0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.53556			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.53604			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond	0.00000		100.00000		0.00000	98.92219			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.16944			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.09658			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond	0.00000		100.00000		0.00000	98.87801			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond	0.00000		100.00000		0.00000	98.79434			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.58799			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.76348			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.35849			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.36691			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.38317			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000		3.34128		100.00000	3.33388			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.40334			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.43130			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.21263			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.95174			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.56596			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.29809			0.00	60,000	60,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.99769			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.18247			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.78193			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.02305			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.50323			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.14988			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.23478			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.32247			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.19055			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	105.73591			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	105.73591			0.00	0	0.00
HMS1B5	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	107.21015			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.50776			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.54386	102.52522		7.54386	99.66477			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	106.01700			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.53331			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.89705	102.54042		7.89705	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	106.38045			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.56615			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.34789	102.56513		8.34789	108.65492			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	107.66709			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.60624			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	108.37028			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	110.20379			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.55866			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.64572			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.67075			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.92500		110.03395		7.92500	110.01071			15,850,000.00	2,000	30,302,000.00
HWAY23	On 07/12/2023	Spot Bond	1.99000		133.61651		1.99000	267.42774			0.00	0	76,092,000.00
HWAY24	On 07/12/2024	Spot Bond	1.97000		136.67809		1.97000	267.86731			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.56500		97.56519		9.56500	97.54043			9,565,000.00	1,000	13,201,000.00
HWAY35	On 31/07/2035	Spot Bond	9.56000		97.56825		9.56000	97.54350			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.82000		108.20900		1.77000	108.76788			1,604,242,640,000.00	881,452,000	762,115,800.00
I2038	On 31/01/2038	Spot Bond	2.39000		103.51239		2.39000	103.51547			777,706,000,000.00	325,400,000	474,516,000.00
I2046	On 31/03/2046	Spot Bond	2.39000		103.03790		2.39000	103.47526			0.00	0	112,732,000.00
I2050	On 31/12/2050	Spot Bond	2.53000		105.62259		2.53000	105.62532			164,450,000,000.00	65,000,000	305,722,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	91.20000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.05500		109.23120		7.05500	109.21062			0.00	0	16,978,267.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.53028			0.00	0	200,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.39039			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.12021			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.46123			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.86000		104.71131		6.86000	104.69212			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.55500		108.47621		7.55500	108.45435			0.00	0	18,750,000.00
IBL22	On 15/03/2018	Spot Bond	8.24000		110.73415		8.24000	110.70986			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.79000		103.78041		6.79000	103.76148			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.41667			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.93550			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		3.89000	109.56542		3.89000	109.56409			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.37500	102.32895		7.37500	102.30849			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.16917			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.17995			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		0.74000	106.10390		0.74000	125.08811			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.12000	104.97290		2.12000	123.48178			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.76313			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.70920			0.00	0	50,100,000.00
IBL39	On 02/04/2018	Spot Bond		7.91000	106.50137		7.91000	106.47880			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.18327			0.00	0	100,000.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.90573			0.00	0	300,000.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.99990			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.46000	99.26033		8.46000	99.23786			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.01500	92.16277		9.01500	92.14068			9,015,000.00	1,000	301,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.21218			0.00	267,200	133,600.00
IBL49	On 02/04/2018	Spot Bond		7.99000	86.29060		7.99000	100.19707			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.06500	105.35816		9.06500	100.49276			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.25362			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.26177			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.31500	104.00300		7.31500	100.12049			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.24000	104.13226		8.24000	99.80388			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00219		100.00000	0.00219			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.61866		5.00000	101.60495			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.61866		5.00000	101.60495			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.21495		5.00000	100.20150			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.61866		5.00000	101.60495			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.68215		4.00000	101.67120			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.98763			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.90627			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.06910			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	112.22533		9.20000	112.19775			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.91091			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.91091			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.92059			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.49708		100.00000	8.47650			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.38530			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.14618			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		100.00000	48.42521		100.00000	48.20993			30,000,000,000,000.00	300,000,000	300,000,000.00
IN04	On 15/03/2015	Spot Bond		9.05500	103.48723		9.05500	103.46232			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.25523			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.01522			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.60563			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.24699			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	3.65767		100.00000	4.86061			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond		100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond		100.00000	85.48009		100.00000	85.28037			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond		5.25000	99.84203		5.25000	99.78471			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
INA336	On 03/09/2013	Spot Bond		5.25000	99.74176		5.25000	99.68456			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond		5.35000	99.53315		5.35000	99.47510			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond		5.35000	99.41712		5.35000	99.35920			0.00	0	0.00
INA342	On 15/10/2013	Spot Bond		5.45000	99.11206		5.45000	99.05343			0.00	0	0.00
INA343	On 22/10/2013	Spot Bond		5.45000	99.00950		5.45000	98.95098			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond		100.00000	98.64865		100.00000	98.38275			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond		5.25000	97.44215		5.25000	97.44215			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond		5.25000	99.94250		5.25000	99.88506			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond		100.00000	97.07447		100.00000	96.81698			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond		100.00000	95.30026		100.00000	95.05208			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond		5.35000	99.63490		5.35000	99.57673			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond		100.00000	91.93955		100.00000	91.70854			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond		100.00000	90.12346		100.00000	89.90148			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond		5.35000	99.33027		5.35000	99.27246			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond		5.45000	99.21484		5.45000	99.15609			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond		100.00000	85.88235		100.00000	85.68075			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond		100.00000	84.49074		100.00000	84.29561			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond		5.45000	98.90714		5.45000	98.84875			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond		100.00000	81.83857		100.00000	81.65548		23,400,000,000,000.00	234,000,000	217,000,000.00	
IND346	On 12/11/2013	Spot Bond		100.00000	80.57395		100.00000	80.39648			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond		100.00000	79.34783		100.00000	79.17570			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond		100.00000	78.15846		100.00000	77.99145			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond		100.00000	77.00422		100.00000	76.84211			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond		100.00000	75.88358		100.00000	75.72614			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond		100.00000	74.79508		100.00000	74.64213			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
INF405	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.23750			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.10284			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.03885			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.81056	104.37417		10.81056	103.11231			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.81056	101.83523		10.81056	101.59891			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.10776			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.74056			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.08410			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	102.38746		6.50000	102.36957			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.20225			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.84034			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.17593			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond		100.00000	25.46241		100.00000	25.40073			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond		100.00000	16.29594		100.00000	16.25646			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.93885			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.93885			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.04528			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.15110			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	94.23075			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.16084			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.21277			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.02681			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.03431			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.09718			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.84539			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING208		On 19/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.83073			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.53047			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.56759			0.00	0	0.00
ING215		On 28/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.16084			0.00	0	0.00
ING216		On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.96610			0.00	0	0.00
ING217		On 17/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.82396			0.00	0	0.00
ING219		On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.68371			0.00	0	0.00
ING220		On 14/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.49836			0.00	0	0.00
ING221		On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.10850			0.00	0	0.00
ING33		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.26202			0.00	0	0.00
ING34		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.26202			0.00	0	0.00
ING46		On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.57222			0.00	0	0.00
ING60U		On 28/02/2014	Spot Bond	100.00000	68.78657		100.00000	68.61993			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.10527			0.00	0	0.00
INJ02		On 30/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.47181			0.00	0	0.00
IP261U		On 27/08/2013	Spot Bond	100.00000	97.07447		100.00000	96.81698			0.00	0	0.00
IP262U		On 26/09/2013	Spot Bond	100.00000	89.90148		100.00000	89.68059			0.00	0	0.00
IP263U		On 06/11/2013	Spot Bond	100.00000	81.65548		100.00000	81.47321			0.00	0	0.00
IPB3		On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.50872			0.00	0	0.00
IPC01U		On 06/11/2013	Spot Bond	100.00000	81.65548		100.00000	81.47321			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.56205			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.57460			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.58301			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.06500	105.27574		8.06500	105.25300			0.00	0	0.00
IPL4		On 29/03/2014	Spot Bond	6.55000	104.91393		6.55000	104.89556			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.42871			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.49000		108.13333		8.49000	108.10889			152,820,000,000.00	18,000,000	5,200,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.75010			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.83997			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.12936			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.23500		105.45204		8.23500	105.42879			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	103.43779			0.00	0	200,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.51388			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.21000		96.73555		3.21000	113.78870			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	4.10000		91.84545		4.10000	123.37418			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.22430			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.92404			0.00	0	100,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.73784			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.70027			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.34236			0.00	0	100,000.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.02420			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.44938			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.77000		88.12231		3.77000	88.89114			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.77000		88.04885		3.77000	94.65527			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.43928			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	100.00000		0.03034		100.00000	0.03021			116,000,000,000,000.00	1,160,000,000	1,160,000,000.00
IV03E	On 18/11/2013	Spot Bond	0.00000		100.00000		0.00000	99.93831			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.99901			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.53000		111.82462		11.53000	111.79056			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.36685			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV19A	On 31/03/2028	Spot Bond		4.10000	90.87073		4.10000	123.37418			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond		100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond		5.25000	97.44214		5.25000	99.95687			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond		5.25000	99.91377		5.25000	99.85637			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond		5.25000	99.81336		5.25000	99.75608			147,000,000,000.00	28,000,000	14,000,000.00
IVA336	On 05/09/2013	Spot Bond		5.25000	99.71315		5.25000	99.65598			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond		5.35000	99.60581		5.35000	99.54767			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond		5.35000	99.50412		5.35000	99.44610			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond		100.00000	89.90148		100.00000	89.68059			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond		5.35000	99.30135		5.35000	99.24357			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond		5.45000	99.18546		5.45000	99.12673			87,200,000,000.00	16,000,000	8,000,000.00
IVA342	On 17/10/2013	Spot Bond		5.45000	99.08274		5.45000	99.02414			141,700,000,000.00	26,000,000	13,000,000.00
IVA343	On 24/10/2013	Spot Bond		5.45000	98.98023		5.45000	98.92175			54,500,000,000.00	10,000,000	5,000,000.00
IVA344	On 31/10/2013	Spot Bond		5.45000	98.87794		5.45000	98.81958			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond		5.45000	98.77586		5.45000	98.71762			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond		100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond		100.00000	79.00433		100.00000	78.83369			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond		100.00000	77.82516		100.00000	77.65957			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond		100.00000	76.68067		100.00000	76.51992			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond		100.00000	75.56936		100.00000	75.41322			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond		100.00000	74.48980		100.00000	74.33809			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.01626			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.31686			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.31955			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.29871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.72861			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.03569			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.27489			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.26352			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00437			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.27376			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.92122			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.86944			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.37474			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.62917			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.63377			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.64299			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.60152			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.50412			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.31681			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.19152			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.19113			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	83.25792		100.00000	83.06998			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	63.15200		100.00000	62.99902			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	48.86649		100.00000	48.71393			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	59.65829		100.00000	59.54510			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.31050			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond		100.00000	10.63375		100.00000	10.60799			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	39.33897		100.00000	39.24366			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.58271			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	10.60799		100.00000	10.58229			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.61451			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	51.21317		100.00000	51.05327			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	103.58906			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.32317			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.56000	144.09479		8.56000	144.06197			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.60509			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.44239			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.59000	97.00681		8.59000	96.98464			25,770,000.00	3,000	1,576,000.00
LGL03	On 03/04/2018	Spot Bond		8.64000	67.58870		8.64000	99.02815			0.00	0	100,000.00
LGL04	On 14/08/2020	Spot Bond		8.00000	110.97332		8.00000	101.80664			5,030,120,000,000.00	628,765,000	1,000,000,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.74976			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		11.30500	100.63023		11.30500	100.60001			221,578,000,000.00	19,600,000	9,800,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.92086			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond		100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.55287			0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.62985			0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.18576			0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.08280			0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.73027			0.00	0	0.00
MAQ06U	On 03/09/2013	Spot Bond		100.00000	95.30026		100.00000	95.05208			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.59118			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.64972			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.65465			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.51943			0.00	25,600,000	6,400,000.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.31132			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.04548			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.07271			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.74256			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.00248			0.00	5,000,000	5,000,000.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.33741			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	84.90181	100.00000	84.70973				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	66.29600	100.00000	66.13540				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	59.42624	100.00000	59.28227				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	38.64373	100.00000	38.55012				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	37.73166	100.00000	37.64025				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	9.81579	100.00000	9.79201				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	23.96433	100.00000	23.90627				0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond		100.00000	88.16425	100.00000	87.95181				0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond		100.00000	81.47321	100.00000	81.29176				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.38000	105.89852	8.38000	105.87477				0.00	0	2,000,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000	0.00000	101.24419				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000	0.00000	101.05551				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000	0.00000	101.14983				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000	0.00000	102.28311				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000	0.00000	102.30086				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000	0.00000	102.38957				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000	0.00000	100.75155				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000	0.00000	100.78877				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MEFSB3	On 05/10/2016	Spot Bond		7.72500	105.47459		7.72500	105.45275			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.45000	104.83715		8.45000	104.81357			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.34500	104.93013		9.34500	104.90408			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.84000	105.85743		5.84000	105.84078			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.94672			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.98484			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.36500	105.65552		9.36500	105.62894			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.20500	106.00907		7.20500	105.98868			0.00	0	24,600,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.41657			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.65000	102.25400		8.65000	102.23035			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.35425			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.35000	102.19494		8.35000	102.17210			8,350,000.00	1,000	2,501,000.00
MTN01U	On 08/10/2013	Spot Bond		100.00000	87.32057		100.00000	87.11217			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond		6.32000	104.29183		6.32000	104.27420			0.00	0	1,400,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	70.87379		100.00000	70.73643			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.25500	104.54030		7.25500	104.52006			0.00	0	100,000.00
MTN03U	On 28/10/2013	Spot Bond		100.00000	83.33333		100.00000	83.14351			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		8.29500	106.93987		8.29500	106.91625			0.00	0	900,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	68.99811		100.00000	68.86792			0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond		5.55500	102.75835		5.55500	102.74289			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond		100.00000	5.95182		100.00000	5.93740			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond		100.00000	0.24296		100.00000	0.24237			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond		100.00000	6.22748		100.00000	6.21240			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond		100.00000	6.30267		100.00000	6.28740			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond		100.89771	5.79105		100.89771	5.77691			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
N4A302		On 14/08/2020	Spot Bond		100.61875	5.86949	100.61875	5.85519			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	100.01516			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.01553			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.01588			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.01615			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.01638			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.01635			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.01815			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.02003			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond		100.00000	0.24296	100.00000	0.24237			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond		100.00000	0.24296	100.00000	0.24237			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond		8.88000	98.11673	8.88000	98.09357			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond		7.00500	103.94848	7.00500	100.13959			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond		0.00000	100.00000	0.00000	100.74393			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond		0.00000	100.00000	0.00000	100.68021			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond		0.00000	100.00000	0.00000	100.06409			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond		0.00000	100.00000	0.00000	103.22462			0.00	0	2,000,000.00
NBK14B		On 27/08/2015	Spot Bond		0.00000	100.00000	0.00000	101.82125			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond		0.00000	100.00000	0.00000	101.41588			0.00	0	125,000,000.00
NBK16B		On 25/07/2016	Spot Bond		0.00000	100.00000	0.00000	100.34787			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond		6.85500	111.45859	6.85500	111.43818			0.00	0	2,400,000.00
NBK2B		On 15/09/2015	Spot Bond		0.00000	100.00000	0.00000	101.55211			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond		8.63000	117.76219	8.63000	117.73515			17,260,000.00	2,000	708,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NBK4		On 28/10/2024	Spot Bond		10.73500	31.91604	10.73500	31.90713			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond		7.30500	106.80881	7.30500	106.78787			0.00	0	9,500,000.00
NBK6B		On 19/04/2015	Spot Bond		0.00000	100.00000	0.00000	100.51504			0.00	0	100,000.00
NBK7B		On 19/04/2020	Spot Bond		0.00000	100.00000	0.00000	100.54409			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond		6.65000	104.31130	6.65000	104.29277			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond		0.00000	100.00000	0.00000	101.21411			0.00	0	20,000,000.00
NBK9A		On 23/03/2016	Spot Bond		7.50500	108.01305	7.50500	107.99143			7,505,000.00	1,000	401,000.00
NBK9B		On 23/03/2016	Spot Bond		0.00000	100.00000	0.00000	100.91708			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	99.79400			0.00	0	0.00
NCLN54		On 31/03/2015	Spot Bond		0.00000	100.00000	0.00000	100.98372			0.00	0	0.00
NCLN55		On 07/04/2015	Spot Bond		0.00000	100.00000	0.00000	100.75058			0.00	0	0.00
NCLN56		On 15/04/2015	Spot Bond		0.00000	100.00000	0.00000	100.61468			0.00	0	0.00
NCLN58		On 01/06/2015	Spot Bond		0.00000	100.00000	0.00000	101.40064			0.00	0	0.00
NCLN61		On 30/11/2015	Spot Bond		0.00000	100.00000	0.00000	84.53317			0.00	0	0.00
NCLN62		On 02/12/2015	Spot Bond		0.00000	100.00000	0.00000	101.32078			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	100.39608			0.00	0	0.00
NCLN65		On 25/01/2016	Spot Bond		0.00000	100.00000	0.00000	100.43291			0.00	0	0.00
NCLN66		On 29/01/2016	Spot Bond		0.00000	100.00000	0.00000	100.32365			0.00	0	0.00
NCLN67		On 13/07/2016	Spot Bond		0.00000	100.00000	0.00000	100.63761			0.00	0	0.00
NCLN69		On 27/05/2016	Spot Bond		0.00000	100.00000	0.00000	80.58632			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN70	On 30/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.31925			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.42883			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.21231			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.73844			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	99.99989			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.03434			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.97338			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.70953			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.93602			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.92682			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.92607			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.00500		109.12329		8.00500	109.10001			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.45085			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.10000		104.40940		5.10000	104.39488			7,165,510,200.00	1,405,002	702,501.00
NED8	On 08/02/2014	Spot Bond	6.10000		101.46553		6.10000	101.44905			6,100,000.00	1,000	301,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.58964			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.74000		116.26904		11.74000	116.23300			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	109.86021			0.00	0	0.00
NET46	On 25/10/2013	Spot Bond	0.00000		100.00000		0.00000	98.96756			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.70506			0.00	0	200,000.00
NILB10	On 08/12/2016	Spot Bond	2.23000		158.20939		2.23000	158.21469			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.41500		105.41296		8.41500	105.38935			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.02849			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.99281			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.99281			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQ1A10		On 22/05/2020	Spot Bond	9.04500	109.22450		9.04500	109.38763			0.00	0	0.00
NQ1A11		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.48862			0.00	0	0.00
NQ1A12		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.81312			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.40965			0.00	0	0.00
NQ1A16		On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	101.39561			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.45380			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	9.24500	109.23060		9.24500	110.74365			0.00	0	0.00
NQ1B11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.51200			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.45384			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.48868			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	9.44500	109.23704		9.44500	109.39406			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.60504			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.53526			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.51194			0.00	1,000,000	500,000.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.95355			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.81176			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.55845			0.00	0	0.00
NRA013		On 31/10/2013	Spot Bond	3.96500	136.01731		3.96500	136.01547			0.00	0	30,000,000.00
NRA014		On 30/04/2014	Spot Bond	6.50500	106.50538		6.50500	106.48685			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond	8.12000	120.02512		8.12000	119.99901			0.00	0	8,200,000.00
NRA022		On 31/10/2022	Spot Bond	8.60000	126.45667		8.60000	126.42774			0.00	0	8,000,000.00
NRA023		On 31/05/2023	Spot Bond	2.12500	164.68650		2.12500	164.69250			0.00	0	83,200,000.00
NRA028		On 30/11/2028	Spot Bond	9.24000	126.93290		9.24000	126.90157			0.00	0	3,100,000.00
NTC10		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.51749			0.00	0	0.00
NTC11		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.50388			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.57765			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.26990			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.21755			0.00	2,200,000	5,300,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.96810			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.68862			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	102.18326			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.61306	100.00000	18.56797				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		19.95450	100.00000	19.90616				0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000		20.00095	100.00000	19.95249				0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000		20.02881	100.00000	19.98029				0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000		20.69759	100.00000	20.64746				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000		21.44070	100.00000	21.38876				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000		26.08507	100.00000	26.02187				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.28500		108.01763	6.28500	107.99937				18,855,000.00	3,000	1,503,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		8.92984	100.00000	8.90821				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	93.39000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		30.65385	100.00000	30.57958				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000		10.30369	100.00000	10.27872				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.38131				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.02140				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.68466				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000		98.64865	100.00000	104.09878				0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.22203				0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.04371				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.99073				0.00	400,000	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
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.52882			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.95573			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.93843			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.07499			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.04355			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.99502			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.95886			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.02619			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.10359			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.04216			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.99659			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.16991			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.09712			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.04058			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.29403			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.30320			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.30733			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.31650			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.35588			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.36503			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.99981			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.30039			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		6.05500	113.31766		6.05500	113.29929			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond		5.72000	94.08280		5.72000	94.06838			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		7.98000	38.05486		7.98000	38.04673			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	6.10000	119.89807		6.05500	119.97342			141,386,881,322,600.00	23,178,177,266	15,866,938,000.00
R158		On 15/09/2015	Spot Bond	6.05500	119.99287		6.05500	119.97342			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	5.95500	88.50200		5.95500	88.48789			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.05500	126.28154		6.05500	126.26107			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	5.88500	83.63311		5.88500	83.61993			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.28500	119.27174		8.16000	120.37342			272,580,520,710,500.00	32,900,485,300	13,051,167,000.00
R187P		On 21/12/2026	Spot Bond	7.90000	35.55389		7.90000	35.54637			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.82000	33.26859		7.82000	33.26161			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.72000	273.42292		1.72000	273.43590			1,009,650,320,000.00	587,006,000	258,483,150.00
R201		On 21/12/2014	Spot Bond	5.39000	105.63624		5.35000	105.67394			9,584,287,790,000.00	1,778,161,000	970,901,000.00
R202		On 07/12/2033	Spot Bond	2.27000	202.97651		2.25000	203.59514			5,401,253,890,000.00	2,379,407,000	1,424,867,200.00
R2023		On 28/02/2023	Spot Bond	7.93000	102.36443		7.83000	103.00129			74,736,562,550,000.00	9,424,535,000	5,424,686,000.00
R203		On 15/09/2017	Spot Bond	6.86500	108.30108		6.79000	108.55273			65,900,709,152,410.00	9,599,520,634	4,085,582,772.00
R2037		On 31/01/2037	Spot Bond	9.18000	93.85687		9.18000	93.83399			19,636,020,000,000.00	2,139,000,000	1,036,000,000.00
R204		On 21/12/2018	Spot Bond	7.10000	105.15623		7.03000	105.45139			102,818,875,162,300.00	14,481,531,713	5,259,557,200.00
R2048		On 28/02/2048	Spot Bond	9.24500	98.89268		9.24500	98.86840			40,369,697,740,000.00	4,366,652,000	3,142,170,000.00
R205		On 31/03/2014	Spot Bond	100.00000	60.41779		100.00000	60.27142			0.00	0	0.00
R206		On 15/01/2014	Spot Bond	5.41500	101.46201		5.37000	101.46602			24,566,620,380,000.00	4,536,772,000	2,131,072,000.00
R207		On 15/01/2020	Spot Bond	7.44500	99.64076		7.36500	100.02189			98,157,021,182,000.00	13,184,287,600	5,739,999,105.00
R208		On 31/03/2021	Spot Bond	7.61000	97.62760		7.52000	98.10720			117,663,989,795,000.00	15,461,759,500	8,020,937,500.00
R209		On 31/03/2036	Spot Bond	9.19500	74.50579		8.99000	76.01586			178,039,952,940,000.00	19,362,692,000	9,328,822,000.00
R210		On 31/03/2028	Spot Bond	2.22000	154.14569		2.20000	154.52381			528,360,000,000.00	238,000,000	1,145,701,912.00
R211		On 31/01/2017	Spot Bond	0.04000	128.02723		0.04000	128.03915			31,464,000,000.00	786,600,000	148,617,000.00
R212		On 31/01/2022	Spot Bond	1.55000	128.91495		1.55000	128.92168			1,851,777,290,300.00	1,194,695,026	952,340,026.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R213	On 28/02/2031	Spot Bond		8.95500	86.07358		8.78500	87.36714			83,120,739,840,000.00	9,282,048,000	4,549,027,000.00
R214	On 28/02/2041	Spot Bond		9.18500	76.21171		9.18500	76.19311			132,621,057,690,000.00	14,438,874,000	8,895,301,000.00
R224C	On 15/09/2013	Spot Bond		5.11000	99.58176		5.11000	99.56788			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond		5.21000	97.05335		5.21000	97.03978			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		5.32000	94.47972		5.32000	94.46624			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.11500	90.91356		6.11500	90.89868			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		5.95500	88.50200		5.95500	88.48789			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.87500	86.11561		5.87500	86.10206			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.88500	83.63311		5.88500	83.61993			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		5.38500	98.16078		5.38500	98.14656			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.40500	95.58327		5.40500	95.56934			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.35500	93.12916		5.35500	93.11572			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.02500	89.61583		6.02500	89.60130			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.89500	87.25324		5.89500	87.23939			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.87500	84.80197		5.87500	84.78856			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		5.93500	82.22147		5.93500	82.20833			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.76500	77.41849		6.76500	77.40442			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.81500	74.72824		6.81500	74.71456			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.03500	71.52480		7.03500	71.51129			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.01500	69.16582		7.01500	69.15279			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		6.99500	66.89758		6.99500	66.88501			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		6.98500	64.67655		6.98500	64.66442			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.32500	61.10502		7.32500	61.09301			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.30500	59.02974		7.30500	59.01817			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.44000	56.37077		7.44000	56.35952			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R340C		On 21/12/2021	Spot Bond	7.41000	54.48037	7.41000	54.46954			0.00	0	0.00
R341C		On 21/06/2022	Spot Bond	7.38000	52.66862	7.38000	52.65819			0.00	0	0.00
R342C		On 21/12/2022	Spot Bond	7.35000	50.93187	7.35000	50.92182			0.00	0	0.00
R343C		On 21/06/2023	Spot Bond	7.31000	49.31348	7.31000	49.30381			0.00	0	0.00
R344C		On 21/12/2023	Spot Bond	7.27000	47.76499	7.27000	47.75567			0.00	0	0.00
R345C		On 21/06/2024	Spot Bond	8.10000	42.26204	8.10000	42.25287			0.00	0	0.00
R346C		On 21/12/2024	Spot Bond	8.06000	40.79463	8.06000	40.78582			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond	8.02000	39.39334	8.02000	39.38488			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond	7.98000	38.05486	7.98000	38.04673			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond	7.94000	36.77603	7.94000	36.76821			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond	7.90000	35.55389	7.90000	35.54637			0.00	0	0.00
R351C		On 21/06/2027	Spot Bond	7.86000	34.38563	7.86000	34.37838			0.00	0	0.00
R352C		On 21/12/2027	Spot Bond	7.82000	33.26859	7.82000	33.26161			0.00	0	0.00
RCSB01		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.57229			0.00	0	0.00
RCSB03		On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.75450			0.00	0	0.00
RCSB04		On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.72006			0.00	0	0.00
RCSB05		On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.81769			0.00	0	0.00
RCSB06		On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.65885			0.00	0	0.00
RCSB1U		On 30/04/2017	Spot Bond	100.00000	10.77892	100.00000	10.75281			0.00	0	0.00
RCSB2U		On 24/07/2017	Spot Bond	100.00000	3.72029	100.00000	3.71128			0.00	0	0.00
RCSC11		On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.25629			0.00	0	0.00
RCSC12		On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.16591			0.00	0	0.00
RCSC13		On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.09367			0.00	0	0.00
RCSC14		On 06/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.24677			0.00	0	0.00
RCSC15		On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.04445			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.86650			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.20021			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.93130			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond		100.00000	97.32546		100.00000	97.07397			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.82300			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.02315			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.51908			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.91449			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.67615			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.65841			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.18750			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.34723			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.52885			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.32061			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	100.58933			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.29772			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.45889			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.40978			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.40978			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.84540			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.29887			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.73445			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.36271			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.52839			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.74056			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.49129			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	102.76264		12.35000	102.72918			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.43578			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.09103			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	11.83203		100.00000	11.80336			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	101.33620			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.01998			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.63449			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	62.61807		100.00000	62.46637			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.76455			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond		5.25000	100.35268		5.25000	100.33855			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.11216		100.00000	1.10950			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	6.05766		100.00000	6.04298			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	13.95288		100.00000	13.91908			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.07713		100.00000	12.04787			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	103.61296			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	100.65939			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.82000	109.48130		8.82000	109.45549			8,820,000.00	1,000	2,601,000.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	97.82043			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.35500	112.36096		7.35500	112.33891			0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.78817			0.00	0	300,000.00
SBK14	On 01/12/2017	Spot Bond		8.84000	104.85763		8.84000	104.83285			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	100.45500			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.15430			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	100.32644			0.00	1,000,000	1,100,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.45608			0.00	0	200,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.44742			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.35500	105.89214		7.35500	105.87136			14,710,000.00	2,000	89,702,000.00
SBK9	On 10/04/2018	Spot Bond	8.63000	102.05309		8.63000	102.02954			8,630,000.00	1,000	4,701,000.00
SBK11	On 09/04/2014	Spot Bond	1.64000	133.02465		1.64000	133.03124			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	5.51780	101.10177		5.51780	165.14963			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.51500	116.96925		7.51500	116.94580			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.37500	117.25459		7.37500	117.23151			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.30500	117.39762		7.30500	117.37473			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.19000	103.64576		8.19000	103.62315			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.45000	117.10161		7.45000	117.07833			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.41500	117.17297		7.41500	117.14978			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.03567			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.92172			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.19269			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.82166			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	83.04056		100.00000	82.85480			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.84000	107.19810		7.84000	107.17570			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.13590			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.90505			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.95224			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.95456		100.00000	1.95023			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.98768			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.17000	107.04512		9.17000	107.01890			0.00	0	100,000.00
SBS20	On 15/05/2026	Spot Bond	9.81000	104.23452		9.81000	104.20740			0.00	0	100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000	0.00000	99.99976				0.00	0	200,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.33069				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.13788				0.00	100,000	100,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000	0.00000	99.80599				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.52000		103.57175	8.52000	103.54826				34,080,000.00	4,000	1,604,000.00
SBS3	On 25/05/2026	Spot Bond	8.86000		96.83945	8.86000	96.81664				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.22000		98.59797	9.22000	98.57383				9,220,000.00	1,000	486,000.00
SBS9	On 07/07/2016	Spot Bond	7.23500		111.96875	7.23500	111.94712				14,470,000.00	2,000	75,902,000.00
SBSI11	On 07/12/2023	Spot Bond	2.25000		130.80153	2.25000	261.79184				0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.74000		106.10390	0.74000	125.08811				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000	0.00000	107.62000				0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		6.38967	100.00000	6.37420				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		152.80633	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.31000		109.41448	1.31000	122.74391				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.38746	6.50000	102.36957				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.15691				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.90565				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.63394				0.00	0	35,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.89000		100.67920	8.89000	100.65528				0.00	0	411,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000	0.00000	102.01009				0.00	0	25,314,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.67093				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.00950				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.90745				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.27035				0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.01500		102.20716	5.01500	100.00000				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.35500		106.07335	7.35500	106.05254				0.00	0	8,400,000.00
SNT01	On 15/09/2017	Spot Bond	8.24000		103.47510	8.24000	103.45240				0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.64052				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	101.54090				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.69269				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.55273				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.09000		105.14097	8.09000	105.11819				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.81714				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.52984				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.55189				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.20000	97.07808	97.07808	9.20000	97.05423				27,600,000.00	3,000	29,243,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.43053				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.00426				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.41029				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.12800		89.67216	9.12800	89.65030				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSN005	On 31/03/2021	Spot Bond		9.19000	89.36519		9.19000	89.34326			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.59500	104.05845		6.59500	104.04000			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.62500	93.95345		8.62500	93.93189			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.12232			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		7.97000	104.40089		7.97000	104.37872			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		6.95500	118.11642		6.95500	118.09447			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.52000	100.39507		2.52000	100.78058			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		7.98000	100.89324		7.98000	101.27150			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.42438			0.00	0	0.00
SSN014	On 23/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.57266			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.92796			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.92806			0.00	14,000,000	7,000,000.00
SY1003	On 27/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.82693			0.00	167,000,000	160,000,000.00
SY1004	On 29/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.79796			0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.63826			0.00	10,000,000	5,000,000.00
SY1006	On 17/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.51802			0.00	0	0.00
SY1008	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.33113			0.00	24,000,000	12,000,000.00
SY1009	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.02313			0.00	0	0.00
SY1010	On 21/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.91326			0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.90579			0.00	0	0.00
SY1012	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.90622			0.00	0	0.00
SY1013	On 05/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.80793			0.00	0	0.00
SY1014	On 12/11/2013	Spot Bond		100.00000	80.57395		100.00000	80.39648		101,000,000,000,000.00	1,010,000,000	419,000,000.00	
SY1015	On 14/11/2013	Spot Bond		100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
SY1016	On 18/11/2013	Spot Bond		100.00000	79.52070		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
SYN923	On 21/08/2013	Spot Bond	100.00000		98.64865	100.00000	98.38275				0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000		98.38275	100.00000	98.11828				0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000		98.11828	100.00000	97.85523				0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.98560				0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	28,000,000	14,000,000.00
SYN999	On 19/08/2013	Spot Bond	0.00000		100.00000	0.00000	99.94219				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.61500		116.17430	6.61500	116.15364				0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.72000		105.44563	8.72000	105.42104				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		54.10018	100.00000	53.98109				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		38.65946	100.00000	38.56581				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		15.80172	100.00000	15.76345				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.58000		104.09366	6.58000	104.07535				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.46612				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.21366				0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.88872				0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond	0.00000		100.00000	0.00000	98.51997				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.28497				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.30500		104.08297	7.30500	104.06268				0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.12689				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.93979				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.01484				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.49592				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.51091				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH10A3	On 18/07/2017	Spot Bond		7.83000	100.60710		7.83000	100.58611			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.48766			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.50641			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.54051			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.48766			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.50641			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	75.89276		7.16000	100.50896			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.54311			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.54011			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.61183			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.60214			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.89343			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.86027			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.22414			0.00	2,000,000	1,000,000.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.23528			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	101.53289		8.73000	100.32919			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.25092			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.28146			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.38894			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.51542			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.19434		101.06155	6.17919			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.48466			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	104.70292			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.55208			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.58198			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.89637			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.49344			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.50405			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.51163			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.50405			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.51163			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.51542			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.49950			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.51163			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.55329			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.55329			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.55329			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.61381			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.62892			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.61003			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.91130			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.93005			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.92255			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.83550			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.00500		109.60105		8.00500	109.57755			16,010,000.00	2,000	702,000.00
TL20	On 22/02/2020	Spot Bond	7.54000		95.11230		7.54000	95.06858			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.73000		107.75320		7.73000	107.73099			15,962,813,310,000.00	2,065,047,000	1,019,445,000.00
TN20	On 17/09/2020	Spot Bond	8.51000		114.75095		8.51000	114.72497			4,501,032,610,000.00	528,911,000	262,771,018.00
TN23	On 06/11/2023	Spot Bond	8.85500		115.87121		8.85500	115.84393			1,824,723,285,000.00	206,067,000	77,267,000.00
TN25	On 19/08/2025	Spot Bond	9.17000		107.04203		9.17000	102.27022			4,548,320,000,000.00	496,000,000	194,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TN27		On 14/11/2027	Spot Bond	9.23500	99.62329		9.23500	99.59886			349,997,265,000.00	37,899,000	22,695,000.00
TNF16		On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.90266			0.00	0	300,000.00
TORQ1		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.24048			0.00	0	0.00
TORQ2		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.99985			0.00	0	0.00
TORQ3		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.99991			0.00	4,917,508	2,458,754.00
TORQ4		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.99982			0.00	0	0.00
TORQ5		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.99970			0.00	0	0.00
TORQ6		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.99967			0.00	0	0.00
TPDA01		On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.68883			0.00	0	0.00
TPDA02		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.71671			0.00	0	0.00
TPDA03		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.73341			0.00	0	0.00
TR30		On 31/12/2099	Spot Bond	10.00000	99.59925		10.00000	99.57259			0.00	0	0.00
TR31		On 31/12/2099	Spot Bond	9.75000	99.60921		9.75000	99.58321			0.00	0	0.00
TR32		On 31/12/2099	Spot Bond	100.00000	9.62010		100.00000	9.59529			0.00	0	0.00
TSP125		On 23/08/2013	Spot Bond	100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
TSP138		On 06/02/2014	Spot Bond	0.00000	100.00000		0.00000	97.41669			0.00	0	0.00
TSP139		On 17/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.08780			0.00	0	0.00
TSP140		On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	96.39960			0.00	0	0.00
TSP141		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.89894			0.00	0	0.00
TSP142		On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	96.30435			0.00	0	0.00
TSP143		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.71076			0.00	0	0.00
TSP144		On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	96.08340			0.00	0	0.00
TSP145		On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	95.79959			0.00	0	0.00
TSP146		On 27/12/2013	Spot Bond	0.00000	100.00000		0.00000	98.02354			0.00	0	0.00
TSP147		On 09/01/2014	Spot Bond	0.00000	100.00000		0.00000	97.82194			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TWC014	On 14/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.32760			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.25466			0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.56032			0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.53162			0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.50115			0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.45693			0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.22151			0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.10304			0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond		100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.53507			0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond		100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.45438			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond		100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.92000	114.47212		8.92000	114.44498			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.04792			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.55154			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.85048			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.13000	107.81200		9.13000	107.78586			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	82.90409		100.00000	82.71944			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	82.99575		100.00000	82.81090			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	83.02629		100.00000	82.84138			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.72449			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.76084			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.12362			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.12800			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.12827			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.85345			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.87961			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.15730			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	131.49000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.41500	117.93694		6.41500	117.91672			1,260,153,028,820.00	196,438,508	92,001,000.00
WS05	On 01/08/2018	Spot Bond		0.35000	241.86184		0.35000	241.88232			21,000,000,000.00	60,000,000	30,000,000.00
WSP1	On 28/05/2015	Spot Bond		6.45500	106.16048		6.45500	106.14216			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.29500	107.48539		7.29500	107.46447			1,240,150,000,000.00	170,000,000	84,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.58500	108.46184		7.58500	108.43990			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		7.99000	107.14554		7.99000	107.12274			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.06000	107.29178		8.06000	107.26875			241,800,000,000.00	30,000,000	15,000,000.00
Z006	On 31/08/2013	Spot Bond		5.32500	99.78164		5.32500	99.76712			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond		5.38500	98.46022		5.38500	98.44592			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond		6.00500	89.51395		6.00500	89.49956			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond		5.37500	96.74983		5.37500	96.73581			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond		5.38500	95.47066		5.38500	95.45688			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		5.93500	88.05575		5.93500	88.04168			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		5.36500	93.40802		5.36500	93.39459			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.00500	89.49956		6.00500	89.48517			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond		6.97500	65.72100		6.97500	65.70876			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond		100.00000	12.12591		100.00000	12.10290			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA002	On 16/08/2024	Spot Bond	100.00000		0.04883	100.00000	0.04874				0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000		12.12591	100.00000	12.10290				0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000		32.49033	100.00000	32.42869				0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000		33.23923	100.00000	33.17617				0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000		31.16089	100.00000	31.10177				0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000		31.16089	100.00000	31.10177				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000		29.54725	100.00000	29.49119				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000		29.54725	100.00000	29.49119				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000		27.96402	100.00000	27.91097				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000		27.96402	100.00000	27.91097				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000		26.31528	100.00000	26.26535				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000		26.31528	100.00000	26.26535				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000		24.81082	100.00000	24.76374				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000		24.81082	100.00000	24.76374				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000		23.34798	100.00000	23.30369				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000		23.34798	100.00000	23.30369				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		22.09693	100.00000	22.05501				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000		20.91291	100.00000	20.87323				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000		15.63973	100.00000	15.61006				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000		14.77363	100.00000	14.74560				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000		13.90258	100.00000	13.87620				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000		13.90258	100.00000	13.87620				0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000		13.15764	100.00000	13.13268				0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000		12.42899	100.00000	12.40541				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		11.69618	100.00000	11.67399				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Total for j-Bonds :										1,691,733,065,790.00	9,654,964,413	01 565 617 629.00
Grand Total:										1,691,734,633,279,510.00	9,655,121,667	01 567 707 126.00