



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 14/08/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On 15/08/2013	Any day expiry	9.93270	9.93270	10.00000	10.00000			14.38	49,647,500.00	5,000	5,000.00
\$ / R	On 15/08/2013	Any day expiry	9.99	Call 11.13300	0.01113	0.00000	0.00000	11.133	15.35	0.00	0	0.00
\$ / R	On 15/08/2013	Any day expiry	9.99	Put 68.43300	0.06843	0.00000	0.00000	68.433	15.35	0.00	0	0.00
\$ / R	On 15/08/2013	Any day expiry	10.00	Call 9.31740	0.00932	0.00000	0.00000	9.317	15.59	0.00	0	0.00
\$ / R	On 15/08/2013	Any day expiry	10.00	Put 76.61740	0.07662	0.00000	0.00000	76.617	15.59	0.00	0	0.00
\$ / R	On 15/08/2013	Any day expiry	10.01	Call 7.77970	0.00778	0.00000	0.00000	7.780	15.84	0.00	0	0.00
\$ / R	On 15/08/2013	Any day expiry	10.01	Put 85.07970	0.08508	0.00000	0.00000	85.080	15.84	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry		9.94520	9.94520	9.99550	9.99550		13.29	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Call 1,745.20550	1.74521	1,795.50620	1.79551	1,745.205	27.44	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Put 0.00550	0.00001	0.00620	0.00001	0.006	27.44	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Call 1,695.20660	1.69521	1,745.50760	1.74551	1,695.207	26.92	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Put 0.00660	0.00001	0.00760	0.00001	0.007	26.92	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Call 1,645.20810	1.64521	1,695.50930	1.69551	1,645.208	26.39	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Put 0.00810	0.00001	0.00930	0.00001	0.008	26.39	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Call 705.88470	0.70588	756.12440	0.75612	705.885	16.59	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Put 0.68470	0.00068	0.62440	0.00062	0.685	16.59	0.00	0	2,200.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Call 656.11870	0.65612	706.29990	0.70630	656.119	16.08	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Put 0.91870	0.00092	0.79990	0.00080	0.919	16.08	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Call 646.17500	0.64618	696.34120	0.69634	646.175	15.98	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Put 0.97500	0.00098	0.84120	0.00084	0.975	15.98	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Call 636.23520	0.63624	686.38510	0.68639	636.235	15.87	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Put 1.03520	0.00104	0.88510	0.00089	1.035	15.87	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Call 439.54040	0.43954	488.24640	0.48825	439.540	14.31	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Put 4.34040	0.00434	2.74640	0.00275	4.340	14.31	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Call 354.72760	0.35473	402.05540	0.40206	354.728	14.10	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Put 9.52760	0.00953	6.55540	0.00656	9.528	14.10	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Call 266.05130	0.26605	310.87830	0.31088	266.051	13.87	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Put 20.85130	0.02085	15.37830	0.01538	20.851	13.87	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Call 158.44780	0.15845	197.47600	0.19748	158.448	13.54	0.00	0	4,400.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Put 53.24780	0.05325	41.97600	0.04198	53.248	13.54	0.00	0	0.00
\$ / R	On 28/08/2013	Any day expiry		9.94810	9.94810	9.99840	9.99840		13.63	0.00	0	0.00
\$ / R	On 28/08/2013	Any day expiry	9.55	Call 405.88960	0.40589	454.46310	0.45446	405.890	13.91	0.00	0	0.00
\$ / R	On 28/08/2013	Any day expiry	9.55	Put 7.78960	0.00779	6.06310	0.00606	7.790	13.91	0.00	0	500.00
\$ / R	On 28/08/2013	Any day expiry	10.30	Call 21.65660	0.02166	30.43410	0.03043	21.657	16.07	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 28/08/2013	Any day expiry	10.30	Put	373.55660	0.37356	332.03410	0.33203	373.557	16.07	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.97540	9.97540	10.02550	10.02550		14.12	324,789,048.60	32,559	666,984.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,675.40550	2.67541	2,725.50420	2.72550	2,675.405	26.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.00550	0.00001	0.00420	0.00000	0.006	26.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,475.64730	1.47565	1,525.68820	1.52569	1,475.647	18.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	0.24730	0.00025	0.18820	0.00019	0.247	18.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,275.97440	1.27597	1,325.93980	1.32594	1,275.974	17.09	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	0.57440	0.00057	0.43980	0.00044	0.574	17.09	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,226.11020	1.22611	1,276.04460	1.27604	1,226.110	16.82	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	0.71020	0.00071	0.54460	0.00054	0.710	16.82	0.00	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,176.27870	1.17628	1,226.17480	1.22617	1,176.279	16.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	0.87870	0.00088	0.67480	0.00067	0.879	16.55	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,126.48770	1.12649	1,176.33670	1.17634	1,126.488	16.28	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	1.08770	0.00109	0.83670	0.00084	1.088	16.28	0.00	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	977.47060	0.97747	1,027.10040	1.02710	977.471	15.46	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	2.07060	0.00207	1.60040	0.00160	2.071	15.46	0.00	0	6,202.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	780.98820	0.78099	829.86370	0.82986	780.988	14.70	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	5.58820	0.00559	4.36370	0.00436	5.588	14.70	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	684.40610	0.68441	732.57770	0.73258	684.406	14.32	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	9.00610	0.00901	7.07770	0.00708	9.006	14.32	0.00	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	636.77190	0.63677	684.46860	0.68447	636.772	14.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	11.37190	0.01137	8.96860	0.00897	11.372	14.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	589.70320	0.58970	636.82330	0.63682	589.703	13.94	0.00	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	14.30320	0.01430	11.32330	0.01132	14.303	13.94	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	497.74800	0.49775	543.34050	0.54334	497.748	13.56	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	22.34800	0.02235	17.84050	0.01784	22.348	13.56	0.00	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	454.76790	0.45477	499.05930	0.49906	454.768	13.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	29.36790	0.02937	23.55930	0.02356	29.368	13.61	0.00	0	47,100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	381.51890	0.38152	422.90450	0.42290	381.519	13.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	46.11890	0.04612	37.40450	0.03740	46.119	13.71	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	373.74360	0.37374	414.76190	0.41476	373.744	13.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	48.34360	0.04834	39.26190	0.03926	48.344	13.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	366.04510	0.36605	406.68840	0.40669	366.045	13.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	50.64510	0.05065	41.18840	0.04119	50.645	13.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	336.05730	0.33606	375.11350	0.37511	336.057	13.78	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Put	60.65730	0.06066	49.61350	0.04961	60.657	13.78	0.00	0	3,201.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Call	300.46430	0.30046	337.36170	0.33736	300.464	13.84	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.75	Put	75.06430	0.07506	61.86170	0.06186	75.064	13.84	0.00	0	1,600.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Call	267.08650	0.26709	301.65710	0.30166	267.087	13.89	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.80	Put	91.68650	0.09169	76.15710	0.07616	91.686	13.89	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	236.01890	0.23602	268.12670	0.26813	236.019	13.95	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	110.61890	0.11062	92.62670	0.09263	110.619	13.95	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	207.31820	0.20732	236.86860	0.23687	207.318	14.00	0.00	0	2,830.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	131.91820	0.13192	111.36860	0.11137	131.918	14.00	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Call	157.08110	0.15708	181.40300	0.18140	157.081	14.12	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.00	Put	181.68110	0.18168	155.90300	0.15590	181.681	14.12	0.00	0	22,194.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Call	134.26520	0.13427	155.75530	0.15576	134.265	14.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.06	Put	218.86520	0.21887	190.25530	0.19026	218.865	14.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Call	120.76630	0.12077	140.47200	0.14047	120.766	14.63	0.00	0	1.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.10	Put	245.36630	0.24537	214.97200	0.21497	245.366	14.63	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Call	114.49650	0.11450	133.34530	0.13335	114.496	14.73	0.00	0	2,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.12	Put	259.09650	0.25910	227.84530	0.22785	259.097	14.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.15	Call	105.65840	0.10566	123.26950	0.12327	105.658	14.88	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.15	Put	280.25840	0.28026	247.76950	0.24777	280.258	14.88	0.00	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	92.34630	0.09235	108.02140	0.10802	92.346	15.14	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	316.94630	0.31695	282.52140	0.28252	316.946	15.14	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27	Call	76.39340	0.07639	89.63030	0.08963	76.393	15.50	0.00	0	15,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
\$ / R	On	16/09/2013			Foreign Exchange Future	10.27	Put	370.99340	0.37099	334.13030	0.33413	370.993	15.50	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.30	Call	70.41370	0.07041	82.70290	0.08270	70.414	15.65	0.00	0	35,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.30	Put	395.01370	0.39501	357.20290	0.35720	395.014	15.65	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.32	Call	66.68770	0.06669	78.37600	0.07838	66.688	15.75	0.00	0	200.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.32	Put	411.28770	0.41129	372.87600	0.37288	411.288	15.75	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.40	Call	53.65800	0.05366	63.18670	0.06319	53.658	16.16	0.00	0	6.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.40	Put	478.25800	0.47826	437.68670	0.43769	478.258	16.16	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.50	Call	40.94370	0.04094	48.27270	0.04827	40.944	16.67	0.00	0	5,200.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.50	Put	565.54370	0.56554	522.77270	0.52277	565.544	16.67	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.60	Call	31.93770	0.03194	37.69820	0.03770	31.938	17.28	0.00	0	10,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.60	Put	656.53770	0.65654	612.19820	0.61220	656.538	17.28	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.65	Call	28.28640	0.02829	33.39950	0.03340	28.286	17.59	0.00	0	5,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.65	Put	702.88640	0.70289	657.89950	0.65790	702.886	17.59	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.70	Call	25.10270	0.02510	29.64610	0.02965	25.103	17.89	0.00	0	10,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.70	Put	749.70270	0.74970	704.14610	0.70415	749.703	17.89	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.75	Call	22.32380	0.02232	26.36590	0.02637	22.324	18.19	0.00	0	19,088.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.75	Put	796.92380	0.79692	750.86590	0.75087	796.924	18.19	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.80	Call	19.89510	0.01990	23.49630	0.02350	19.895	18.50	0.00	0	50,958.00
\$ / R	On	16/09/2013			Foreign Exchange Future	10.80	Put	844.49510	0.84450	797.99630	0.79800	844.495	18.50	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	11.00	Call	12.83410	0.01283	15.13970	0.01514	12.834	19.72	0.00	0	45,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future	11.00	Put	1,037.43410	1.03743	989.63970	0.98964	1,037.434	19.72	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	11.30	Call	6.65100	0.00665	7.96590	0.00797	6.651	21.30	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	11.30	Put	1,331.25100	1.33125	1,282.46590	1.28247	1,331.251	21.30	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	11.60	Call	3.69310	0.00369	4.49800	0.00450	3.693	22.89	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	11.60	Put	1,628.29310	1.62829	1,578.99800	1.57900	1,628.293	22.89	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	11.90	Call	2.19580	0.00220	2.72230	0.00272	2.196	24.47	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	11.90	Put	1,926.79580	1.92680	1,877.22230	1.87722	1,926.796	24.47	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	12.25	Call	0.69930	0.00070	0.82150	0.00082	0.699	24.70	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	12.25	Put	2,275.29930	2.27530	2,225.32150	2.22532	2,275.299	24.70	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	12.50	Call	0.23850	0.00024	0.25500	0.00026	0.239	24.39	0.00	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future	12.50	Put	2,524.83850	2.52484	2,474.75500	2.47476	2,524.839	24.39	0.00	0	0.00
\$ / R	On	23/09/2013			Any day expiry			9.98550	9.98550	10.03550	10.03550		14.25	0.00	0	0.00
\$ / R	On	23/09/2013			Any day expiry	9.28	Call	717.00400	0.71700	764.94940	0.76495	717.004	14.18	0.00	0	0.00
\$ / R	On	23/09/2013			Any day expiry	9.28	Put	11.50400	0.01150	9.44940	0.00945	11.504	14.18	0.00	0	1,200.00
\$ / R	On	23/09/2013			Any day expiry	9.29	Call	707.53790	0.70754	755.39250	0.75539	707.538	14.15	0.00	0	0.00
\$ / R	On	23/09/2013			Any day expiry	9.29	Put	12.03790	0.01204	9.89250	0.00989	12.038	14.15	0.00	0	0.00
\$ / R	On	23/09/2013			Any day expiry	9.30	Call	698.09400	0.69809	745.85400	0.74585	698.094	14.13	0.00	0	0.00
\$ / R	On	23/09/2013			Any day expiry	9.30	Put	12.59400	0.01259	10.35400	0.01035	12.594	14.13	0.00	0	0.00
\$ / R	On	23/09/2013			Any day expiry	9.31	Call	688.67310	0.68867	736.33520	0.73634	688.673	14.10	0.00	0	0.00
\$ / R	On	23/09/2013			Any day expiry	9.31	Put	13.17310	0.01317	10.83520	0.01084	13.173	14.10	0.00	0	0.00
\$ / R	On	23/09/2013			Any day expiry	9.88	Call	242.39140	0.24239	273.24070	0.27324	242.391	14.09	0.00	0	2,400.00
\$ / R	On	23/09/2013			Any day expiry	9.88	Put	136.89140	0.13689	117.74070	0.11774	136.891	14.09	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry			9.98980	9.98980	10.03990	10.03990		14.34	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry	8.20	Call	1,790.06840	1.79007	1,840.12520	1.84013	1,790.068	19.45	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry	8.20	Put	0.26840	0.00027	0.22520	0.00023	0.268	19.45	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry	8.25	Call	1,740.11370	1.74011	1,790.16430	1.79016	1,740.114	19.17	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry	8.25	Put	0.31370	0.00031	0.26430	0.00026	0.314	19.17	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry	8.30	Call	1,690.16690	1.69017	1,740.21020	1.74021	1,690.167	18.88	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry	8.30	Put	0.36690	0.00037	0.31020	0.00031	0.367	18.88	0.00	0	7,500.00
\$ / R	On	26/09/2013			Any day expiry	9.24	Call	761.00720	0.76101	809.14360	0.80914	761.007	14.29	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry	9.24	Put	11.20720	0.01121	9.24360	0.00924	11.207	14.29	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry	9.25	Call	751.51510	0.75152	799.56720	0.79957	751.515	14.27	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry	9.25	Put	11.71510	0.01172	9.66720	0.00967	11.715	14.27	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry	9.26	Call	742.04330	0.74204	790.00830	0.79001	742.043	14.25	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry	9.26	Put	12.24330	0.01224	10.10830	0.01011	12.243	14.25	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry	9.51	Call	514.56030	0.51456	558.79670	0.55880	514.560	13.68	0.00	0	0.00
\$ / R	On	26/09/2013			Any day expiry	9.51	Put	34.76030	0.03476	28.89670	0.02890	34.760	13.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	26/09/2013	Any day expiry	9.55	Call	481.55940	0.48156		523.69300	0.52369	481.559	13.74	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.55	Put	41.75940	0.04176		33.79300	0.03379	41.759	13.74	0.00	0	500.00
\$ / R	On	26/09/2013	Any day expiry	9.60	Call	441.72040	0.44172		482.42030	0.48242	441.720	13.80	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.60	Put	51.92040	0.05192		42.52030	0.04252	51.920	13.80	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	9.70	Call	367.23600	0.36724		404.71010	0.40471	367.236	13.94	0.00	0	7,500.00
\$ / R	On	26/09/2013	Any day expiry	9.70	Put	77.43600	0.07744		64.81010	0.06481	77.436	13.94	0.00	0	0.00
\$ / R	On	26/09/2013	Any day expiry	10.44	Call	70.42130	0.07042		80.91230	0.08091	70.421	16.33	0.00	0	500.00
\$ / R	On	26/09/2013	Any day expiry	10.44	Put	520.62130	0.52062		481.01230	0.48101	520.621	16.33	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry			10.02700	10.02700		10.07720	10.07720		14.45	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.39	Call	677.38400	0.67738		722.25920	0.72226	677.384	13.80	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.39	Put	40.38400	0.04038		35.05920	0.03506	40.384	13.80	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.40	Call	668.70180	0.66870		713.42450	0.71342	668.702	13.78	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.40	Put	41.70180	0.04170		36.22450	0.03622	41.702	13.78	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.41	Call	660.05520	0.66006		704.62300	0.70462	660.055	13.77	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.41	Put	43.05520	0.04306		37.42300	0.03742	43.055	13.77	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.47	Call	608.96420	0.60896		652.52930	0.65253	608.964	13.68	0.00	0	0.00
\$ / R	On	22/10/2013	Any day expiry	9.47	Put	51.96420	0.05196		45.32930	0.04533	51.964	13.68	0.00	0	3,000.00
\$ / R	On	22/10/2013	Any day expiry	10.07	Call	235.69670	0.23570		258.58420	0.25858	235.697	14.73	0.00	0	6,000.00
\$ / R	On	22/10/2013	Any day expiry	10.07	Put	278.69670	0.27870		251.38420	0.25138	278.697	14.73	0.00	0	0.00
\$ / R	On	25/10/2013	Any day expiry			10.03120	10.03120		10.08140	10.08140		14.68	0.00	0	0.00
\$ / R	On	25/10/2013	Any day expiry	9.49	Call	600.48770	0.60049		643.31960	0.64332	600.488	13.78	0.00	0	0.00
\$ / R	On	25/10/2013	Any day expiry	9.49	Put	59.28770	0.05929		51.91960	0.05192	59.288	13.78	0.00	0	0.00
\$ / R	On	25/10/2013	Any day expiry	9.50	Call	592.28380	0.59228		634.92770	0.63493	592.284	13.77	0.00	0	0.00
\$ / R	On	25/10/2013	Any day expiry	9.50	Put	61.08380	0.06108		53.52770	0.05353	61.084	13.77	0.00	0	0.00
\$ / R	On	25/10/2013	Any day expiry	9.51	Call	584.12320	0.58412		626.57590	0.62658	584.123	13.76	0.00	0	0.00
\$ / R	On	25/10/2013	Any day expiry	9.51	Put	62.92320	0.06292		55.17590	0.05518	62.923	13.76	0.00	0	0.00
\$ / R	On	25/10/2013	Any day expiry	9.55	Call	551.94500	0.55194		593.58110	0.59358	551.945	13.71	0.00	0	0.00
\$ / R	On	25/10/2013	Any day expiry	9.55	Put	70.74500	0.07074		62.18110	0.06218	70.745	13.71	0.00	0	3,000.00
\$ / R	On	25/10/2013	Any day expiry	10.10	Call	232.30340	0.23230		254.37690	0.25438	232.303	14.88	0.00	0	6,000.00
\$ / R	On	25/10/2013	Any day expiry	10.10	Put	301.10340	0.30110		272.97690	0.27298	301.103	14.88	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry			10.03540	10.03540		10.08560	10.08560		14.63	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry	8.25	Call	1,786.73200	1.78673		1,836.79290	1.83679	1,786.732	17.15	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry	8.25	Put	1.33200	0.00133		1.19290	0.00119	1.332	17.15	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry	8.30	Call	1,736.94900	1.73695		1,786.98720	1.78699	1,736.949	16.97	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry	8.30	Put	1.54900	0.00155		1.38720	0.00139	1.549	16.97	0.00	0	7,500.00
\$ / R	On	28/10/2013	Any day expiry	9.43	Call	656.41950	0.65642		700.26600	0.70027	656.419	13.78	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry	9.43	Put	51.01950	0.05102		44.66600	0.04467	51.019	13.78	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry	9.44	Call	647.99140	0.64799		691.67120	0.69167	647.991	13.77	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry	9.44	Put	52.59140	0.05259		46.07120	0.04607	52.591	13.77	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry	9.45	Call	639.60340	0.63960		683.11240	0.68311	639.603	13.76	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry	9.45	Put	54.20340	0.05420		47.51240	0.04751	54.203	13.76	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry	9.60	Call	521.03810	0.52104		559.47490	0.55947	521.038	13.75	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry	9.60	Put	85.63810	0.08564		73.87490	0.07387	85.638	13.75	0.00	0	0.00
\$ / R	On	28/10/2013	Any day expiry	9.70	Call	451.58930	0.45159		487.26790	0.48727	451.589	13.94	0.00	0	7,500.00
\$ / R	On	28/10/2013	Any day expiry	9.70	Put	116.18930	0.11619		101.66790	0.10167	116.189	13.94	0.00	0	0.00
\$ / R	On	29/10/2013	Any day expiry			10.03680	10.03680		10.08710	10.08710		14.65	0.00	0	0.00
\$ / R	On	29/10/2013	Any day expiry	9.55	Call	560.59310	0.56059		602.20700	0.60221	560.593	13.67	0.00	0	0.00
\$ / R	On	29/10/2013	Any day expiry	9.55	Put	73.79310	0.07379		65.10700	0.06511	73.793	13.67	0.00	0	500.00
\$ / R	On	29/10/2013	Any day expiry	10.60	Call	110.66280	0.11066		121.77650	0.12178	110.663	16.80	0.00	0	500.00
\$ / R	On	29/10/2013	Any day expiry	10.60	Put	673.86280	0.67386		634.67650	0.63468	673.863	16.80	0.00	0	0.00
\$ / R	On	27/11/2013	Any day expiry			10.07800	10.07800		10.12830	10.12830		14.99	0.00	0	0.00
\$ / R	On	27/11/2013	Any day expiry	8.30	Call	1,782.00350	1.78200		1,831.94310	1.83194	1,782.004	16.49	0.00	0	0.00
\$ / R	On	27/11/2013	Any day expiry	8.30	Put	4.00350	0.00400		3.64310	0.00364	4.004	16.49	0.00	0	7,500.00
\$ / R	On	27/11/2013	Any day expiry	9.43	Call	723.61400	0.72361		765.93680	0.76594	723.614	14.01	0.00	0	0.00
\$ / R	On	27/11/2013	Any day expiry	9.43	Put	75.61400	0.07561		67.63680	0.06764	75.614	14.01	0.00	0	0.00
\$ / R	On	27/11/2013	Any day expiry	9.44	Call	715.52150	0.71552		757.64640	0.75765	715.521	14.00	0.00	0	0.00
\$ / R	On	27/11/2013	Any day expiry	9.44	Put	77.52150	0.07752		69.34640	0.06935	77.521	14.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	707.46620		0.70747	749.39160	0.74939		707.466	13.99	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	79.46620		0.07947	71.09160	0.07109		79.466	13.99	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	629.05810		0.62906	668.81370	0.66881		629.058	13.93	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	101.05810		0.10106	90.51370	0.09051		101.058	13.93	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	524.75830		0.52476	560.52780	0.56053		524.758	14.11	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	146.75830		0.14676	132.22780	0.13223		146.758	14.11	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	139.68130		0.13968	150.49160	0.15049		139.681	17.34	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	811.68130		0.81168	772.19160	0.77219		811.681	17.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.10100		10.10100	10.15130	10.15130			15.11	11,919,180.00	1,180	92,241.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,701.83700		2.70184	2,752.06480	2.75206		2,701.837	19.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.83700		0.00084	0.76480	0.00076		0.837	19.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,104.23160		2.10423	2,154.24890	2.15425		2,104.232	17.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	3.23160		0.00323	2.94890	0.00295		3.232	17.54	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,369.32570		1.36933	1,418.01090	1.41801		1,369.326	15.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	18.32570		0.01833	16.71090	0.01671		18.326	15.37	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,226.53670		1.22654	1,274.59140	1.27459		1,226.537	14.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	25.53670		0.02554	23.29140	0.02329		25.537	14.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,200.24140		1.20024	1,248.15650	1.24816		1,200.241	14.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	27.14140		0.02714	24.75650	0.02476		27.141	14.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,153.35470		1.15335	1,200.99960	1.20100		1,153.355	14.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	30.25470		0.03025	27.59960	0.02760		30.255	14.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,132.73470		1.13273	1,180.25080	1.18025		1,132.735	14.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	31.73470		0.03173	28.95080	0.02895		31.735	14.67	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,106.79760		1.10680	1,154.14490	1.15414		1,106.798	14.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	33.69760		0.03370	30.74490	0.03074		33.698	14.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	951.98930		0.95199	996.76830	0.99677		951.989	14.32	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	50.98930		0.05099	45.46830	0.04547		50.989	14.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	783.71460		0.78371	825.82210	0.82582		783.715	14.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	82.71460		0.08271	74.52210	0.07452		82.715	14.18	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	666.29260		0.66629	705.92910	0.70593		666.293	14.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	115.29260		0.11529	104.62910	0.10463		115.293	14.08	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	629.06540		0.62907	667.79210	0.66779		629.065	14.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	128.06540		0.12807	116.49210	0.11649		128.065	14.05	0.00	0	10,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	569.66990		0.56967	603.83360	0.60383		569.670	14.24	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	158.66990		0.15867	142.53360	0.14253		158.670	14.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	563.32380		0.56332	597.25250	0.59725		563.324	14.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	162.32380		0.16232	145.95250	0.14595		162.324	14.26	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	502.68620		0.50269	534.24570	0.53425		502.686	14.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	201.68620		0.20169	182.94570	0.18295		201.686	14.47	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	474.27790		0.47428	504.65340	0.50465		474.278	14.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	223.27790		0.22328	203.35340	0.20335		223.278	14.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	396.57780		0.39658	423.44240	0.42344		396.578	14.89	0.00	0	200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	295.57780		0.29558	272.14240	0.27214		295.578	14.89	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	350.83620		0.35084	375.44550	0.37545		350.836	15.11	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	349.83620		0.34984	324.14550	0.32415		349.836	15.11	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	288.22800		0.28823	307.77930	0.30778		288.228	15.67	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	457.22800		0.45723	426.47930	0.42648		457.228	15.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	278.42220		0.27842	297.37720	0.29738		278.422	15.77	0.00	0	10,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	477.42220		0.47742	446.07720	0.44608		477.422	15.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	248.19070		0.24819	265.25790	0.26526		248.191	16.11	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	547.19070		0.54719	513.95790	0.51396		547.191	16.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	209.24690		0.20925	223.79810	0.22380		209.247	16.61	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	658.24690		0.65825	622.49810	0.62250		658.247	16.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	197.79340		0.19779	211.58800	0.21159		197.793	16.77	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	696.79340		0.69679	660.28800	0.66029		696.793	16.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	177.46850		0.17747	189.59520	0.18960		177.468	17.14	0.00	0	550.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	776.46850		0.77647	738.29520	0.73830		776.469	17.14	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	159.55300	0.15955	170.45520	0.17046	159.553	17.50	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	858.55300	0.85855	819.15520	0.81916	858.553	17.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	152.99720	0.15300	163.44650	0.16345	152.997	17.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	891.99720	0.89200	852.14650	0.85215	891.997	17.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	129.83700	0.12984	138.67330	0.13867	129.837	18.22	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,028.83700	1.02884	987.37330	0.98737	1,028.837	18.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	106.69130	0.10669	113.87510	0.11388	106.691	18.94	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,205.69130	1.20569	1,162.57510	1.16258	1,205.691	18.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	92.70910	0.09271	98.85220	0.09885	92.709	19.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,341.70910	1.34171	1,297.55220	1.29755	1,341.709	19.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	81.04030	0.08104	86.31300	0.08631	81.040	20.02	0.00	0	16,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,480.04030	1.48004	1,435.01300	1.43501	1,480.040	20.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	68.37050	0.06837	72.69940	0.07270	68.371	20.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,667.37050	1.66737	1,621.39940	1.62140	1,667.370	20.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	54.04680	0.05405	57.31410	0.05731	54.047	21.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,953.04680	1.95305	1,906.01410	1.90601	1,953.047	21.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	48.18460	0.04818	48.31770	0.04832	48.185	23.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,297.18460	2.29718	2,247.01770	2.24702	2,297.185	23.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	47.34290	0.04734	47.39380	0.04739	47.343	24.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,446.34290	2.44634	2,396.09380	2.39609	2,446.343	24.75	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.11530	10.11530	10.16570	10.16570		15.10	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	687.53610	0.68754	726.92280	0.72692	687.536	14.09	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	122.23610	0.12224	111.22280	0.11122	122.236	14.09	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	657.79010	0.65779	696.46040	0.69646	657.790	14.06	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	132.49010	0.13249	120.76040	0.12076	132.490	14.06	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	650.44970	0.65045	688.94030	0.68894	650.450	14.05	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	135.14970	0.13515	123.24030	0.12324	135.150	14.05	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	643.69280	0.64369	681.45630	0.68146	643.693	14.07	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	138.39280	0.13839	125.75630	0.12576	138.393	14.07	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	169.05030	0.16905	179.68940	0.17969	169.050	17.57	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	893.75030	0.89375	853.98940	0.85399	893.750	17.57	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.16710	10.16710	10.21740	10.21740		15.32	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	441.24890	0.44125	464.95880	0.46496	441.249	15.25	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	394.14890	0.39415	367.55880	0.36756	394.149	15.25	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	306.44590	0.30645	322.56200	0.32256	306.446	16.41	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	649.34590	0.64935	615.16200	0.61516	649.346	16.41	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	303.65450	0.30365	319.62800	0.31963	303.655	16.44	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	656.55450	0.65655	622.22800	0.62223	656.554	16.44	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	300.88900	0.30089	316.72400	0.31672	300.889	16.47	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	663.78900	0.66379	629.32400	0.62932	663.789	16.47	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.21240	10.21240	10.26280	10.26280		15.53	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,198.24760	1.19825	1,243.27650	1.24328	1,198.248	14.75	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	75.84760	0.07585	70.47650	0.07048	75.848	14.75	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,189.39100	1.18939	1,234.34420	1.23434	1,189.391	14.72	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	76.99100	0.07699	71.54420	0.07154	76.991	14.72	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,180.55020	1.18055	1,225.42680	1.22543	1,180.550	14.70	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	78.15020	0.07815	72.62680	0.07263	78.150	14.70	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.23810	10.23810	10.28870	10.28870		15.68	20,476.20	2	34,603.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,547.99380	2.54799	2,597.85080	2.59785	2,547.994	18.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	9.89380	0.00989	9.15080	0.00915	9.894	18.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,058.94170	2.05894	2,108.10390	2.10810	2,058.942	16.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	20.84170	0.02084	19.40390	0.01940	20.842	16.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,584.34540	1.58435	1,631.31760	1.63132	1,584.345	15.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	46.24540	0.04625	42.61760	0.04262	46.245	15.69	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,092.57220	1.09257	1,135.09500	1.13510	1,092.572	14.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	104.47220	0.10447	96.39500	0.09640	104.472	14.41	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	836.31010	0.83631	873.66890	0.87367	836.310	14.45	0.00	0	0.00

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	9.59	Put	188.21010	0.18821	174.96890	0.17497	188.210	14.45	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.60	Call	829.31980	0.82932	866.51000	0.86651	829.320	14.45	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.60	Put	191.21980	0.19122	177.81000	0.17781	191.220	14.45	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.61	Call	822.36250	0.82236	859.38070	0.85938	822.363	14.45	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.61	Put	194.26250	0.19426	180.68070	0.18068	194.263	14.45	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.70	Call	761.25570	0.76126	796.69950	0.79670	761.256	14.46	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.70	Put	223.15570	0.22316	207.99950	0.20800	223.156	14.46	0.00	0	6.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.75	Call	728.50890	0.72851	763.03450	0.76303	728.509	14.46	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.75	Put	240.40890	0.24041	224.33450	0.22433	240.409	14.46	0.00	0	250.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.25	Call	485.49740	0.48550	508.12060	0.50812	485.497	15.68	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.25	Put	497.39740	0.49740	469.42060	0.46942	497.397	15.68	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.35	Call	448.65980	0.44866	469.18900	0.46919	448.660	15.96	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.35	Put	560.55980	0.56056	530.48900	0.53049	560.560	15.96	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.40	Call	431.40670	0.43141	451.20150	0.45120	431.407	16.10	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.40	Put	593.30670	0.59331	562.50150	0.56250	593.307	16.10	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.50	Call	399.09930	0.39910	417.50010	0.41750	399.099	16.38	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.50	Put	660.99930	0.66100	628.80010	0.62880	660.999	16.38	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.60	Call	369.53280	0.36953	386.64030	0.38664	369.533	16.66	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.60	Put	731.43280	0.73143	697.94030	0.69794	731.433	16.66	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.65	Call	355.71450	0.35571	372.20950	0.37221	355.714	16.80	0.00	0	6.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.65	Put	767.61450	0.76761	733.50950	0.73351	767.614	16.80	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.85	Call	306.65730	0.30666	320.69180	0.32069	306.657	17.37	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.85	Put	918.55730	0.91856	881.99180	0.88199	918.557	17.37	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.00	Call	275.57470	0.27557	288.06860	0.28807	275.575	17.81	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.00	Put	1,037.47470	1.03747	999.36860	0.99937	1,037.475	17.81	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.10	Call	257.08710	0.25709	268.65460	0.26865	257.087	18.11	0.00	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.10	Put	1,118.98710	1.11899	1,079.95460	1.07995	1,118.987	18.11	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.15	Call	248.45130	0.24845	259.58540	0.25959	248.451	18.25	0.00	0	250.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.15	Put	1,160.35130	1.16035	1,120.88540	1.12089	1,160.351	18.25	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.25	Call	232.30860	0.23231	242.62950	0.24263	232.309	18.55	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.25	Put	1,244.20860	1.24421	1,203.92950	1.20393	1,244.209	18.55	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.50	Call	197.05110	0.19705	205.80720	0.20581	197.051	19.25	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.50	Put	1,458.95110	1.45895	1,417.10720	1.41711	1,458.951	19.25	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.75	Call	168.58320	0.16858	175.93980	0.17594	168.583	19.95	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.75	Put	1,680.48320	1.68048	1,637.23980	1.63724	1,680.483	19.95	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.00	Call	145.61390	0.14561	151.84100	0.15184	145.614	20.65	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.00	Put	1,907.51390	1.90751	1,863.14100	1.86314	1,907.514	20.65	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.25	Call	126.98260	0.12698	132.29610	0.13230	126.983	21.35	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.25	Put	2,138.88260	2.13888	2,093.59610	2.09360	2,138.883	21.35	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.50	Call	120.58770	0.12059	123.08700	0.12309	120.588	22.56	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.50	Put	2,382.48770	2.38249	2,334.38700	2.33439	2,382.488	22.56	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.70	Call	118.36200	0.11836	120.60830	0.12061	118.362	23.62	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.70	Put	2,580.26200	2.58026	2,531.90830	2.53191	2,580.262	23.62	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.85	Call	117.17990	0.11718	119.26370	0.11926	117.180	24.42	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.85	Put	2,729.07990	2.72908	2,680.56370	2.68056	2,729.080	24.42	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	13.00	Call	116.36310	0.11636	118.30180	0.11830	116.363	25.22	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	13.00	Put	2,878.26310	2.87826	2,829.60180	2.82960	2,878.263	25.22	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	14.25	Call	59.31140	0.05931	62.71340	0.06271	59.311	27.07	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	14.25	Put	4,071.21140	4.07121	4,024.01340	4.02401	4,071.211	27.07	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	14.50	Call	49.00430	0.04900	51.88870	0.05189	49.004	27.07	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	14.50	Put	4,310.90430	4.31090	4,263.18870	4.26319	4,310.904	27.07	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry			10.24110	10.24110	10.29170	10.29170		15.68	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.09	Call	1,235.13720	1.23514	1,279.34630	1.27935	1,235.137	14.80	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.09	Put	84.03720	0.08404	77.64630	0.07765	84.037	14.80	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.10	Call	1,226.36110	1.22636	1,270.47940	1.27048	1,226.361	14.77	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.10	Put	85.26110	0.08526	78.77940	0.07878	85.261	14.77	0.00	0	0.00
\$ / R	On	19/03/2014		Any day expiry	9.11	Call	1,217.60270	1.21760	1,261.62900	1.26163	1,217.603	14.75	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	86.50270	0.08650	79.92900	0.07993	86.503	14.75	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.34490	10.34490	10.39640	10.39640		15.97	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	761.36480	0.76136	790.96350	0.79096	761.365	14.97	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	356.46480	0.35646	334.56350	0.33456	356.465	14.97	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	756.28840	0.75629	785.72300	0.78572	756.288	14.99	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	361.38840	0.36139	339.32300	0.33932	361.388	14.99	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	751.24280	0.75124	780.51710	0.78052	751.243	15.02	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	366.34280	0.36634	344.11710	0.34412	366.343	15.02	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.37400	10.37400	10.42540	10.42540		16.02	0.00	0	9,670.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	1,972.88780	1.97289	2,021.26360	2.02126	1,972.888	15.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	48.88780	0.04889	45.86360	0.04586	48.888	15.98	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,697.99430	1.69799	1,745.39590	1.74540	1,697.994	15.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	73.99430	0.07399	69.99590	0.07000	73.994	15.47	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,476.75340	1.47675	1,523.15940	1.52316	1,476.753	15.05	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	102.75340	0.10275	97.75940	0.09776	102.753	15.05	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,306.17830	1.30618	1,351.63910	1.35164	1,306.178	14.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	132.17830	0.13218	126.23910	0.12624	132.178	14.71	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,013.57670	1.01358	1,050.66050	1.05066	1,013.577	14.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	229.57670	0.22958	215.26050	0.21526	229.577	14.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,006.76670	1.00677	1,043.78110	1.04378	1,006.767	14.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	232.76670	0.23277	218.38110	0.21838	232.767	14.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	999.98250	0.99998	1,036.93390	1.03693	999.983	14.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	235.98250	0.23598	221.53390	0.22153	235.983	14.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	908.07170	0.90807	944.16490	0.94416	908.072	14.77	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	284.07170	0.28407	268.76490	0.26876	284.072	14.77	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	876.64310	0.87664	912.44510	0.91245	876.643	14.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	302.64310	0.30264	287.04510	0.28705	302.643	14.80	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	466.44950	0.46645	484.99770	0.48500	466.449	17.11	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	892.44950	0.89245	859.59770	0.85960	892.449	17.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	300.03690	0.30004	311.71380	0.31171	300.037	19.10	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,526.03690	1.52604	1,486.31380	1.48631	1,526.037	19.10	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	258.24720	0.25825	268.06400	0.26806	258.247	19.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,784.24720	1.78425	1,742.66400	1.74266	1,784.247	19.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	224.50590	0.22451	232.80300	0.23280	224.506	20.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	2,050.50590	2.05051	2,007.40300	2.00740	2,050.506	20.55	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	202.75930	0.20276	204.18330	0.20418	202.759	21.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,328.75930	2.32876	2,278.78330	2.27878	2,328.759	21.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	194.38750	0.19439	192.35020	0.19235	194.388	23.32	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,720.38750	2.72039	2,666.95020	2.66695	2,720.388	23.32	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			10.52870	10.52870	10.57990	10.57990		16.58	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,665.26310	2.66526	2,714.69840	2.71470	2,665.263	17.08	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	36.56310	0.03656	34.79840	0.03480	36.563	17.08	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,190.84670	2.19085	2,239.04410	2.23904	2,190.847	15.91	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	62.14670	0.06215	59.14410	0.05914	62.147	15.91	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,745.96680	1.74597	1,790.47510	1.79048	1,745.967	15.36	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	117.26680	0.11727	110.57510	0.11058	117.267	15.36	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,007.79270	1.00779	1,039.86600	1.03987	1,007.793	15.21	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	379.09270	0.37909	359.96600	0.35997	379.093	15.21	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	817.24200	0.81724	841.96890	0.84197	817.242	15.98	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest		
\$ / R	On	15/09/2014			Foreign Exchange Future		10.29	Put	578.54200	0.57854	552.06890	0.55207	578.542	15.98	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future		10.30	Call	813.02610	0.81303	837.62830	0.83763	813.026	16.01	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future		10.30	Put	584.32610	0.58433	557.72830	0.55773	584.326	16.01	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future		10.31	Call	808.83600	0.80884	833.31380	0.83331	808.836	16.03	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future		10.31	Put	590.13600	0.59014	563.41380	0.56341	590.136	16.03	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future		10.95	Call	585.31630	0.58532	603.30220	0.60330	585.316	17.44	0.00	0	6.00
\$ / R	On	15/09/2014			Foreign Exchange Future		10.95	Put	1,006.61630	1.00662	973.40220	0.97340	1,006.616	17.44	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future		12.10	Call	350.75060	0.35075	361.03470	0.36103	350.751	19.90	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future		12.10	Put	1,922.05060	1.92205	1,881.13470	1.88113	1,922.051	19.90	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future		12.60	Call	289.83730	0.28984	298.12330	0.29812	289.837	20.95	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future		12.60	Put	2,361.13730	2.36114	2,318.22330	2.31822	2,361.137	20.95	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future		13.15	Call	269.60410	0.26960	273.61890	0.27362	269.604	23.03	0.00	0	0.00
\$ / R	On	15/09/2014			Foreign Exchange Future		13.15	Put	2,890.90410	2.89090	2,843.71890	2.84372	2,890.904	23.03	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future				10.68090	10.68090	10.72920	10.72920		16.97	0.00	0	6,400.00
\$ / R	On	12/12/2014			Foreign Exchange Future		8.00	Call	2,731.99200	2.73199	2,777.59770	2.77760	2,731.992	16.65	0.00	0	200.00
\$ / R	On	12/12/2014			Foreign Exchange Future		8.00	Put	51.09200	0.05109	48.39770	0.04840	51.092	16.65	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		8.45	Call	2,311.72060	2.31172	2,355.84310	2.35584	2,311.721	15.80	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		8.45	Put	80.82060	0.08082	76.64310	0.07664	80.821	15.80	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		8.50	Call	2,265.81500	2.26582	2,309.73730	2.30974	2,265.815	15.70	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		8.50	Put	84.91500	0.08492	80.53730	0.08054	84.915	15.70	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		8.55	Call	2,220.08850	2.22009	2,263.80270	2.26380	2,220.089	15.61	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		8.55	Put	89.18850	0.08919	84.60270	0.08460	89.189	15.61	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		9.60	Call	1,372.45840	1.37246	1,406.86300	1.40686	1,372.458	15.13	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		9.60	Put	291.55840	0.29156	277.66300	0.27766	291.558	15.13	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		10.00	Call	1,129.50270	1.12950	1,156.19730	1.15620	1,129.503	15.58	0.00	0	0.00
\$ / R	On	12/12/2014			Foreign Exchange Future		10.00	Put	448.60270	0.44860	426.99730	0.42700	448.603	15.58	0.00	0	6.00
\$ / R	On	12/12/2014			Foreign Exchange Future		11.00	Call	722.10190	0.72210	737.83760	0.73784	722.102	17.53	0.00	0	6.00
\$ / R	On	12/12/2014			Foreign Exchange Future		11.00	Put	1,041.20190	1.04120	1,008.63760	1.00864	1,041.202	17.53	0.00	0	0.00
\$ / R	On	14/12/2015			Foreign Exchange Future				11.31540	11.31540	11.35230	11.35230		17.87	0.00	0	0.00
\$ / R	On	14/12/2015			Foreign Exchange Future		9.15	Call	2,404.49310	2.40449	2,425.39740	2.42540	2,404.493	15.42	0.00	0	0.00
\$ / R	On	14/12/2015			Foreign Exchange Future		9.15	Put	239.09310	0.23909	223.09740	0.22310	239.093	15.42	0.00	0	0.00
\$ / R	On	14/12/2015			Foreign Exchange Future		9.20	Call	2,366.57430	2.36657	2,387.00240	2.38700	2,366.574	15.45	0.00	0	0.00
\$ / R	On	14/12/2015			Foreign Exchange Future		9.20	Put	251.17430	0.25117	234.70240	0.23470	251.174	15.45	0.00	0	0.00
\$ / R	On	14/12/2015			Foreign Exchange Future		9.25	Call	2,329.04640	2.32905	2,349.00160	2.34900	2,329.046	15.47	0.00	0	0.00
\$ / R	On	14/12/2015			Foreign Exchange Future		9.25	Put	263.64640	0.26365	246.70160	0.24670	263.646	15.47	0.00	0	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future				9.97540	9.97540	10.02550	10.02550		14.12	299,262.00	30	642.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future		8.89	Call	108,669.08460	1.08669	113,649.41660	1.13649	108,669.085	16.06	0.00	0	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future		8.89	Put	129.08460	0.00129	99.41660	0.00099	129.085	16.06	0.00	0	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future		8.90	Call	107,674.73680	1.07675	112,653.79980	1.12654	107,674.737	16.00	0.00	0	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future		8.90	Put	134.73680	0.00135	103.79980	0.00104	134.737	16.00	0.00	0	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future		8.91	Call	106,680.63950	1.06681	111,658.38460	1.11658	106,680.639	15.95	0.00	0	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future		8.91	Put	140.63950	0.00141	108.38460	0.00108	140.640	15.95	0.00	0	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future		9.60	Call	41,337.04840	0.41337	45,613.75120	0.45614	41,337.048	13.67	0.00	0	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future		9.60	Put	3,797.04840	0.03797	3,063.75120	0.03064	3,797.048	13.67	0.00	0	0.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future		10.35	Call	6,146.42900	0.06146	7,229.83770	0.07230	6,146.429	15.90	0.00	0	200.00
\$ / R MAXI	On	16/09/2013			Foreign Exchange Future		10.35	Put	43,606.42900	0.43606	39,679.83770	0.39680	43,606.429	15.90	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future				10.10100	10.10100	10.15130	10.15130		15.11	0.00	0	20.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.49	Call	71,226.21140	0.71226	75,293.49660	0.75293	71,226.211	14.12	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.49	Put	10,126.21140	0.10126	9,163.49660	0.09163	10,126.211	14.12	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.50	Call	70,450.56110	0.70451	74,500.92710	0.74501	70,450.561	14.11	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.50	Put	10,350.56110	0.10351	9,370.92710	0.09371	10,350.561	14.11	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.51	Call	69,678.51380	0.69679	73,711.95430	0.73712	69,678.514	14.11	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		9.51	Put	10,578.51380	0.10579	9,581.95430	0.09582	10,578.514	14.11	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		10.25	Call	29,496.16140	0.29496	31,492.19640	0.31492	29,496.161	15.61	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		10.25	Put	44,396.16140	0.44396	41,362.19640	0.41362	44,396.161	15.61	0.00	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		10.35	Call	26,284.85580	0.26285	28,083.84940	0.28084	26,284.856	15.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		10.35	Put	51,184.85580	0.51185	47,953.84940	0.47954	51,184.856	15.94	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		10.85	Call	15,140.92820	0.15141	16,174.99590	0.16175	15,140.928	17.68	0	0.00
\$ / R MAXI	On	13/12/2013			Foreign Exchange Future		10.85	Put	90,040.92820	0.90041	86,044.99590	0.86045	90,040.928	17.68	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future				10.23810	10.23810	10.28870	10.28870	15.68	0	0.00	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.49	Put	65,410.32980	0.65410	62,203.96190	0.62204	65,410.330	16.35	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.49	Call	40,220.32980	0.40220	42,073.96190	0.42074	40,220.330	16.35	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.50	Call	39,909.93290	0.39910	41,750.00520	0.41750	39,909.933	16.38	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.50	Put	66,099.93290	0.66100	62,880.00520	0.62880	66,099.933	16.38	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.51	Call	39,602.27940	0.39602	41,429.20390	0.41429	39,602.279	16.41	0	0.00
\$ / R MAXI	On	17/03/2014			Foreign Exchange Future		10.51	Put	66,792.27940	0.66792	63,559.20390	0.63559	66,792.279	16.41	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future				15.49230	15.49230	15.49220	15.49220	13.75	48,258,514.50	3,115	35,157.00
£ / R	On	16/09/2013			Foreign Exchange Future		14.74	Call	781.89500	0.78189	783.89490	0.78389	781.895	13.14	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future		14.74	Put	29.59500	0.02959	31.69490	0.03169	29.595	13.14	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future		14.75	Call	772.50260	0.77250	774.54620	0.77455	772.503	13.08	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future		14.75	Put	30.20260	0.03020	32.34620	0.03235	30.203	13.08	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future		14.76	Call	763.69020	0.76369	765.77620	0.76578	763.690	13.09	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future		14.76	Put	31.39020	0.03139	33.57620	0.03358	31.390	13.09	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future				15.67800	15.67800	15.67740	15.67740	13.83	12,150,450.00	775	8,260.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.89	Call	962.57450	0.96257	964.89840	0.96490	962.574	13.29	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.89	Put	174.57450	0.17457	177.49840	0.17750	174.575	13.29	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.90	Call	955.50690	0.95551	957.73000	0.95773	955.507	13.30	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.90	Put	177.50690	0.17751	180.33000	0.18033	177.507	13.30	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.91	Call	948.36430	0.94836	950.58960	0.95059	948.364	13.31	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future		14.91	Put	180.36430	0.18036	183.18960	0.18319	180.364	13.31	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future				15.88170	15.88170	15.88070	15.88070	14.36	0	1,950.00	
£ / R	On	17/03/2014			Foreign Exchange Future		12.85	Put	36.16070	0.03616	35.93720	0.03594	36.161	16.58	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future		12.85	Call	3,067.86070	3.06786	3,066.63720	3.06664	3,067.861	16.58	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		13.00	Call	2,923.14160	2.92314	2,921.96710	2.92197	2,923.142	16.28	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		13.00	Put	41.44160	0.04144	41.26710	0.04127	41.442	16.28	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.25	Call	1,758.25050	1.75825	1,758.27040	1.75827	1,758.250	13.79	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.25	Put	126.55050	0.12655	127.57040	0.12757	126.550	13.79	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.29	Call	1,722.78640	1.72279	1,722.87890	1.72288	1,722.786	13.71	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.29	Put	131.08640	0.13109	132.17890	0.13218	131.086	13.71	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.30	Call	1,713.94560	1.71395	1,714.05460	1.71405	1,713.946	13.69	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.30	Put	132.24560	0.13225	133.35460	0.13335	132.246	13.69	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.31	Call	1,705.64720	1.70565	1,705.76710	1.70577	1,705.647	13.69	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.31	Put	133.94720	0.13395	135.06710	0.13507	133.947	13.69	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.50	Put	170.13050	0.17013	171.43060	0.17143	170.130	13.69	0	327.00
£ / R	On	17/03/2014			Foreign Exchange Future		14.50	Call	1,551.83050	1.55183	1,552.13060	1.55213	1,551.830	13.69	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future				16.08450	16.08450	16.08360	16.08360	14.81	0	100.00	
£ / R	On	13/06/2014			Foreign Exchange Future		16.04	Call	883.17910	0.88318	885.43850	0.88544	883.179	14.75	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.04	Put	838.67910	0.83868	841.83850	0.84184	838.679	14.75	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.05	Call	878.91020	0.87891	881.18500	0.88118	878.910	14.76	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.05	Put	844.41020	0.84441	847.58500	0.84758	844.410	14.76	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.06	Call	874.66610	0.87467	876.95020	0.87695	874.666	14.77	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future		16.06	Put	850.16610	0.85017	853.35020	0.85335	850.166	14.77	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future				0.10180	0.10180	0.10210	0.10210	13.47	0	0	241.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.09	Call	1,181.41140	0.01181	1,211.73930	0.01212	1,181.411	16.70	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.09	Put	1.11140	0.00001	1.23930	0.00001	1.111	16.70	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.10	Call	268.73270	0.00269	297.81030	0.00298	268.733	13.47	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.10	Put	88.43270	0.00088	87.31030	0.00087	88.433	13.47	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.11	Call	16.15240	0.00016	20.92550	0.00021	16.152	17.21	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future		0.11	Put	835.85240	0.00836	810.42550	0.00810	835.852	17.21	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future				0.10314	0.10314	0.10344	0.10344	16.00	0	14,250.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest		
¥ / R	On	13/12/2013			Foreign Exchange Future		0.09	Call	1,340.41540	0.01340	1,369.42340	0.01369	1,340.415	15.91	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.09	Put	26.61540	0.00027	25.42340	0.00025	26.615	15.91	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.10	Call	550.79430	0.00551	571.13270	0.00571	550.794	16.00	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.10	Put	236.99430	0.00237	227.13270	0.00227	236.994	16.00	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.11	Call	191.22550	0.00191	198.84600	0.00199	191.225	18.57	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future		0.11	Put	877.42550	0.00877	854.84600	0.00855	877.426	18.57	0.00	0	0.00
€ / R	On	16/09/2013			Foreign Exchange Future				13.23680	13.23680	13.27200	13.27200		13.21	36,877,724.80	2,786	72,499.00
€ / R	On	16/09/2013	11.30	Call	Foreign Exchange Future		1,937.28720		1.93729	1,972.44960	1.97245	1,937.287	18.65	0.00	0	0	0.00
€ / R	On	16/09/2013	11.30	Put	Foreign Exchange Future		0.48720		0.00049	0.44960	0.00045	0.487	18.65	0.00	0	29,000.00	
€ / R	On	16/09/2013	11.50	Call	Foreign Exchange Future		1,737.72770		1.73773	1,772.85450	1.77285	1,737.728	17.89	0.00	0	0	0.00
€ / R	On	16/09/2013	11.50	Put	Foreign Exchange Future		0.92770		0.00093	0.85450	0.00085	0.928	17.89	0.00	0	400.00	
€ / R	On	16/09/2013	11.55	Call	Foreign Exchange Future		1,687.88960		1.68789	1,723.00310	1.72300	1,687.890	17.70	0.00	0	0	0.00
€ / R	On	16/09/2013	11.55	Put	Foreign Exchange Future		1.08960		0.00109	1.00310	0.00100	1.090	17.70	0.00	0	500.00	
€ / R	On	16/09/2013	11.99	Call	Foreign Exchange Future		1,251.14410		1.25114	1,285.97140	1.28597	1,251.144	15.96	0.00	0	0	0.00
€ / R	On	16/09/2013	11.99	Put	Foreign Exchange Future		4.34410		0.00434	3.97140	0.00397	4.344	15.96	0.00	0	0	0.00
€ / R	On	16/09/2013	12.00	Call	Foreign Exchange Future		1,241.25470		1.24125	1,276.06900	1.27607	1,241.255	15.90	0.00	0	0	0.00
€ / R	On	16/09/2013	12.00	Put	Foreign Exchange Future		4.45470		0.00445	4.06900	0.00407	4.455	15.90	0.00	0	0	0.00
€ / R	On	16/09/2013	12.01	Call	Foreign Exchange Future		1,231.36830		1.23137	1,266.16940	1.26617	1,231.368	15.85	0.00	0	0	0.00
€ / R	On	16/09/2013	12.01	Put	Foreign Exchange Future		4.56830		0.00457	4.16940	0.00417	4.568	15.85	0.00	0	0	0.00
€ / R	On	16/09/2013	12.05	Call	Foreign Exchange Future		1,191.85560		1.19186	1,226.59890	1.22660	1,191.856	15.63	0.00	0	400.00	
€ / R	On	16/09/2013	12.05	Put	Foreign Exchange Future		5.05560		0.00506	4.59890	0.00460	5.056	15.63	0.00	0	0	0.00
€ / R	On	16/09/2013	12.10	Call	Foreign Exchange Future		1,142.54570		1.14255	1,177.20560	1.17721	1,142.546	15.36	0.00	0	500.00	
€ / R	On	16/09/2013	12.10	Put	Foreign Exchange Future		5.74570		0.00575	5.20560	0.00521	5.746	15.36	0.00	0	30,800.00	
€ / R	On	16/09/2013	12.25	Put	Foreign Exchange Future		8.50520		0.00851	7.61850	0.00762	8.505	14.53	0.00	0	200.00	
€ / R	On	16/09/2013	12.25	Call	Foreign Exchange Future		995.30520		0.99531	1,029.61850	1.02962	995.305	14.53	0.00	0	0	0.00
€ / R	On	16/09/2013	12.35	Call	Foreign Exchange Future		897.92670		0.89793	931.89810	0.93190	897.927	13.99	0.00	0	200.00	
€ / R	On	16/09/2013	12.35	Put	Foreign Exchange Future		11.12670		0.01113	9.89810	0.00990	11.127	13.99	0.00	0	0	0.00
€ / R	On	16/09/2013	12.55	Call	Foreign Exchange Future		706.17080		0.70617	739.03590	0.73904	706.171	12.89	0.00	0	0	0.00
€ / R	On	16/09/2013	12.55	Put	Foreign Exchange Future		19.37080		0.01937	17.03590	0.01704	19.371	12.89	0.00	0	46,000.00	
€ / R	On	16/09/2013	12.85	Put	Foreign Exchange Future		64.08310		0.06408	57.17170	0.05717	64.083	12.85	0.00	0	0	0.00
€ / R	On	16/09/2013	12.85	Call	Foreign Exchange Future		450.88310		0.45088	479.17170	0.47917	450.883	12.85	0.00	0	200.00	
€ / R	On	16/09/2013	13.80	Call	Foreign Exchange Future		60.93990		0.06094	67.43390	0.06743	60.940	15.22	0.00	0	31,212.00	
€ / R	On	16/09/2013	13.80	Put	Foreign Exchange Future		624.13990		0.62414	595.43390	0.59543	624.140	15.22	0.00	0	0	0.00
€ / R	On	16/09/2013	14.50	Put	Foreign Exchange Future		1,276.86250		1.27686	1,243.66620	1.24367	1,276.863	17.85	0.00	0	0	0.00
€ / R	On	16/09/2013	14.50	Call	Foreign Exchange Future		13.66250		0.01366	15.66620	0.01567	13.663	17.85	0.00	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		425.62580		0.42563	427.21740	0.42722	425.626	13.03	0.00	0	0	0.00
€ / R	On	21/11/2013	11.89	Put	Any day expiry		239.92580		0.23993	241.51740	0.24152	239.926	13.03	0.00	0	0	0.00
€ / R	On	21/11/2013	11.90	Call	Any day expiry		420.14190		0.42014	421.73980	0.42174	420.142	13.04	0.00	0	0	0.00
€ / R	On	21/11/2013	11.90	Put	Any day expiry		244.44190		0.24444	246.03980	0.24604	244.442	13.04	0.00	0	0	0.00
€ / R	On	21/11/2013	11.91	Call	Any day expiry		414.71060		0.41471	416.31470	0.41631	414.711	13.05	0.00	0	0	0.00
€ / R	On	21/11/2013	11.91	Put	Any day expiry		249.01060		0.24901	250.61470	0.25061	249.011	13.05	0.00	0	0	0.00
€ / R	On	13/12/2013			Foreign Exchange Future		13.40770		13.40770	13.44280	13.44280		14.24	496,084.90	37	31,781.00	
€ / R	On	13/12/2013	11.20	Call	Foreign Exchange Future		2,221.36950		2.22137	2,256.06350	2.25606	2,221.370	16.63	0.00	0	0	0.00
€ / R	On	13/12/2013	11.20	Put	Foreign Exchange Future		13.66950		0.01367	13.26350	0.01326	13.670	16.63	0.00	0	0	0.00
€ / R	On	13/12/2013	11.44	Call	Foreign Exchange Future		1,982.95640		1.98296	2,017.48330	2.01748	1,982.956	15.75	0.00	0	0	0.00
€ / R	On	13/12/2013	11.44	Put	Foreign Exchange Future		18.25640		0.01826	17.68330	0.01768	18.256	15.75	0.00	0	0	0.00
€ / R	On	13/12/2013	11.49	Call	Foreign Exchange Future		1,934.09290		1.93409	1,968.57740	1.96858	1,934.093	15.57	0.00	0	0	0.00
€ / R	On	13/12/2013	11.49	Put	Foreign Exchange Future		19.39290		0.01939	18.77740	0.01878	19.393	15.57	0.00	0	0	0.00
€ / R	On	13/12/2013	11.54	Call	Foreign Exchange Future		1,885.30660		1.88531	1,919.74460	1.91974	1,885.307	15.38	0.00	0	0	0.00
€ / R	On	13/12/2013	11.54	Put	Foreign Exchange Future		20.60660		0.02061	19.94460	0.01994	20.607	15.38	0.00	0	0	0.00
€ / R	On	13/12/2013	12.50	Call	Foreign Exchange Future		1,006.34280		1.00634	1,034.80190	1.03480	1,006.343	13.40	0.00	0	0	0.00
€ / R	On	13/12/2013	12.50	Put	Foreign Exchange Future		98.64280		0.09864	92.00190	0.09200	98.643	13.40	0.00	0	200.00	
€ / R	On	13/12/2013	12.60	Call	Foreign Exchange Future		926.29170		0.92629	953.76050	0.95376	926.292	13.36	0.00	0	0	0.00
€ / R	On	13/12/2013	12.60	Put	Foreign Exchange Future		118.59170		0.11859	110.96050	0.11096	118.592	13.36	0.00	0	200.00	
€ / R	On	13/12/2013	13.10	Call	Foreign Exchange Future		592.01260		0.59201	611.09950	0.61110	592.013	13.81	0.00	0	200.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	284.31260		0.28431		268.29950	0.26830	284.313	13.81	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.59450		13.59450		13.62980	13.62980		14.77	0.00	0	7,837.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,267.31600		1.26732		1,292.62920	1.29263	1,267.316	13.70	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	162.81600		0.16282		152.82920	0.15283	162.816	13.70	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	165.08350		0.16508		155.00980	0.15501	165.083	13.70	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,259.58350		1.25958		1,284.80980	1.28481	1,259.584	13.70	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,251.87100		1.25187		1,277.01320	1.27701	1,251.871	13.70	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	167.37100		0.16737		157.21320	0.15721	167.371	13.70	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.78000		13.78000		13.81640	13.81640		15.19	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	754.85420		0.75485		766.30320	0.76630	754.854	15.18	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	764.85420		0.76485		739.90320	0.73990	764.854	15.18	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	750.90110		0.75090		762.26810	0.76227	750.901	15.19	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	770.90110		0.77090		745.86810	0.74587	770.901	15.19	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	747.00930		0.74701		758.30490	0.75830	747.009	15.21	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	777.00930		0.77701		751.90490	0.75190	777.009	15.21	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.20040		14.20040		14.23160	14.23160		15.92	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	741.12270		0.74112		721.16160	0.72116	741.123	15.23	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,251.52270		1.25152		1,262.76160	1.26276	1,251.523	15.23	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,246.90120		1.24690		1,258.07950	1.25808	1,246.901	15.24	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	746.50120		0.74650		726.47950	0.72648	746.501	15.24	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,242.29840		1.24230		1,253.41630	1.25342	1,242.298	15.25	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	751.89840		0.75190		731.81630	0.73182	751.898	15.25	0.00	0	0.00
2025	On 07/11/2013	Bond Future			109.17581		109.17581		109.57153	109.57153			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	1,814.19000		1.81419		1,418.47000	1.41847	1,814.190		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	1,824.19000		1.82419		1,428.47000	1.42847	1,824.190		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	1,834.19000		1.83419		1,438.47000	1.43847	1,834.190		0.00	0	0.00
2038	On 07/11/2013	Bond Future			104.76201		104.76201		104.81574	104.81574			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	5,227.99000		5.22799		5,174.26000	5.17426	5,227.990		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	5,237.99000		5.23799		5,184.26000	5.18426	5,237.990		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	5,247.99000		5.24799		5,194.26000	5.19426	5,247.990		0.00	0	0.00
2050	On 07/11/2013	Bond Future			106.89877		106.89877		106.95252	106.95252			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	3,091.23000		3.09123		3,037.48000	3.03748	3,091.230		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	3,101.23000		3.10123		3,047.48000	3.04748	3,101.230		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	3,111.23000		3.11123		3,057.48000	3.05748	3,111.230		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			407.57200		407.57200		406.81500	406.81500			0.00	0	0.00
AL37	On 06/02/2014	Index Future			412.92100		412.92100		412.15400	412.15400			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			479.20900		479.20900		477.91100	477.91100			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			485.49800		485.49800		484.18300	484.18300			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ALBI	On 07/11/2013		Index Future		428.39900	428.39900	427.58100	427.58100			0.00	0	770.00
ALBI	On 06/02/2014		Index Future		434.02100	434.02100	433.19300	433.19300			0.00	0	73.00
AU\$ / R	On 20/08/2013		Any day expiry		9.09130	9.09130	9.06950	9.06950		12.12	0.00	0	0.00
AU\$ / R	On 20/08/2013	9.05	Call	81.23880	0.08124	70.73010	0.07073	81.239	12.56	0.00	0	0.00	
AU\$ / R	On 20/08/2013	9.05	Put	39.93880	0.03994	51.23010	0.05123	39.939	12.56	0.00	0	0.00	
AU\$ / R	On 20/08/2013	9.06	Call	74.89180	0.07489	65.87150	0.06587	74.892	12.47	0.00	0	0.00	
AU\$ / R	On 20/08/2013	9.06	Put	43.59180	0.04359	56.37150	0.05637	43.592	12.47	0.00	0	4,000.00	
AU\$ / R	On 20/08/2013	9.07	Call	68.80150	0.06880	61.27820	0.06128	68.801	12.39	0.00	0	0.00	
AU\$ / R	On 20/08/2013	9.07	Put	47.50150	0.04750	61.77820	0.06178	47.501	12.39	0.00	0	0.00	
AU\$ / R	On 16/09/2013		Foreign Exchange Future	9.11060	9.11060	9.08840	9.08840		11.77	34,164,750.00	3,750	7,035.00	
AU\$ / R	On 16/09/2013	8.50	Call	616.20150	0.61620	594.87930	0.59488	616.202	13.17	0.00	0	0.00	
AU\$ / R	On 16/09/2013	8.50	Put	5.60150	0.00560	6.47930	0.00648	5.601	13.17	0.00	0	201.00	
AU\$ / R	On 16/09/2013	8.80	Put	26.68930	0.02669	30.58150	0.03058	26.689	11.66	0.00	0	201.00	
AU\$ / R	On 16/09/2013	8.80	Call	337.28930	0.33729	318.98150	0.31898	337.289	11.66	0.00	0	0.00	
AU\$ / R	On 16/09/2013	8.89	Call	266.01650	0.26602	250.00400	0.25000	266.017	11.69	0.00	0	0.00	
AU\$ / R	On 16/09/2013	8.89	Put	45.41650	0.04542	51.60400	0.05160	45.416	11.69	0.00	0	0.00	
AU\$ / R	On 16/09/2013	8.90	Call	258.58160	0.25858	242.85760	0.24286	258.582	11.70	0.00	0	0.00	
AU\$ / R	On 16/09/2013	8.90	Put	47.98160	0.04798	54.45760	0.05446	47.982	11.70	0.00	0	0.00	
AU\$ / R	On 16/09/2013	8.91	Call	251.25130	0.25125	235.82070	0.23582	251.251	11.70	0.00	0	0.00	
AU\$ / R	On 16/09/2013	8.91	Put	50.65130	0.05065	57.42070	0.05742	50.651	11.70	0.00	0	0.00	
AU\$ / R	On 16/09/2013	9.30	Call	60.05650	0.06006	55.40630	0.05541	60.056	12.14	0.00	0	201.00	
AU\$ / R	On 16/09/2013	9.30	Put	249.45650	0.24946	267.00630	0.26701	249.457	12.14	0.00	0	0.00	
AU\$ / R	On 16/09/2013	10.30	Call	1.70990	0.00171	1.66760	0.00167	1.710	17.51	0.00	0	201.00	
AU\$ / R	On 16/09/2013	10.30	Put	1,191.10990	1.19111	1,213.26760	1.21327	1,191.110	17.51	0.00	0	0.00	
AU\$ / R	On 13/12/2013		Foreign Exchange Future	9.17330	9.17330	9.15080	9.15080		11.92	0.00	0	10,180.00	
AU\$ / R	On 13/12/2013	8.30	Call	894.33160	0.89433	873.37700	0.87338	894.332	12.16	0.00	0	0.00	
AU\$ / R	On 13/12/2013	8.30	Put	21.03160	0.02103	22.57700	0.02258	21.032	12.16	0.00	0	201.00	
AU\$ / R	On 13/12/2013	8.60	Call	629.44690	0.62945	611.26540	0.61127	629.447	11.87	0.00	0	0.00	
AU\$ / R	On 13/12/2013	8.60	Put	56.14690	0.05615	60.46540	0.06047	56.147	11.87	0.00	0	100.00	
AU\$ / R	On 13/12/2013	9.30	Call	199.92820	0.19993	191.63730	0.19164	199.928	12.18	0.00	0	201.00	
AU\$ / R	On 13/12/2013	9.30	Put	326.62820	0.32663	340.83730	0.34084	326.628	12.18	0.00	0	0.00	
AU\$ / R	On 13/12/2013	9.46	Call	147.28840	0.14729	140.93670	0.14094	147.288	12.46	0.00	0	0.00	
AU\$ / R	On 13/12/2013	9.46	Put	433.98840	0.43399	450.13670	0.45014	433.988	12.46	0.00	0	0.00	
AU\$ / R	On 13/12/2013	9.47	Call	144.43860	0.14444	138.19790	0.13820	144.439	12.47	0.00	0	0.00	
AU\$ / R	On 13/12/2013	9.47	Put	441.13860	0.44114	457.39790	0.45740	441.139	12.47	0.00	0	0.00	
AU\$ / R	On 13/12/2013	9.48	Call	141.63720	0.14164	135.50600	0.13551	141.637	12.49	0.00	0	0.00	
AU\$ / R	On 13/12/2013	9.48	Put	448.33720	0.44834	464.70600	0.46471	448.337	12.49	0.00	0	0.00	
AU\$ / R	On 13/12/2013	9.60	Call	111.58460	0.11158	106.65570	0.10666	111.585	12.70	0.00	0	100.00	
AU\$ / R	On 13/12/2013	9.60	Put	538.28460	0.53828	555.85570	0.55586	538.285	12.70	0.00	0	0.00	
AU\$ / R	On 13/12/2013	10.30	Call	28.81250	0.02881	27.48110	0.02748	28.813	14.29	0.00	0	201.00	
AU\$ / R	On 13/12/2013	10.30	Put	1,155.51250	1.15551	1,176.68110	1.17668	1,155.513	14.29	0.00	0	0.00	
AU\$ / R	On 13/12/2013	10.60	Call	19.22970	0.01923	18.40040	0.01840	19.230	15.45	0.00	0	100.00	
AU\$ / R	On 13/12/2013	10.60	Put	1,445.92970	1.44593	1,467.60040	1.46760	1,445.930	15.45	0.00	0	0.00	
AU\$ / R	On 17/03/2014		Foreign Exchange Future	9.24380	9.24380	9.22170	9.22170		12.10	0.00	0	2,900.00	
AU\$ / R	On 17/03/2014	9.49	Call	246.73450	0.24673	239.00350	0.23900	246.735	12.43	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.49	Put	492.93450	0.49293	507.30350	0.50730	492.934	12.43	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.50	Call	243.40780	0.24341	235.74630	0.23575	243.408	12.45	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.50	Put	499.60780	0.49961	514.04630	0.51405	499.608	12.45	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.51	Put	506.32350	0.50632	520.82820	0.52083	506.323	12.46	0.00	0	0.00	
AU\$ / R	On 17/03/2014	9.51	Call	240.12350	0.24012	232.52820	0.23253	240.123	12.46	0.00	0	0.00	
AU\$ / R	On 13/06/2014		Foreign Exchange Future	9.31650	9.31650	9.29440	9.29440		12.24	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.89	Call	222.54680	0.22255	216.71760	0.21672	222.547	12.98	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.89	Put	796.04680	0.79605	812.31760	0.81232	796.047	12.98	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.90	Call	220.16270	0.22016	214.38870	0.21439	220.163	13.00	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.90	Put	803.66270	0.80366	819.98870	0.81999	803.663	13.00	0.00	0	0.00	
AU\$ / R	On 13/06/2014	9.91	Call	217.80100	0.21780	212.08470	0.21208	217.801	13.01	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	811.30100		0.81130		827.68470	0.82768	811.301	13.01	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.79540		9.79540		9.76240	9.76240		13.64	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,619.82270		2.61982		2,588.17860	2.58818	2,619.823	14.49	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	74.42270		0.07442		75.77860	0.07578	74.423	14.49	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,574.14470		2.57414		2,542.61910	2.54262	2,574.145	14.44	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	78.74470		0.07874		80.21910	0.08022	78.745	14.44	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	83.26740		0.08327		84.86690	0.08487	83.267	14.38	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,528.66740		2.52867		2,497.26690	2.49727	2,528.667	14.38	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.65440		9.65440		9.68590	9.68590		12.53	0.00	0	75.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	575.10700		0.57511		605.99410	0.60599	575.107	13.27	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	10.70700		0.01071		10.09410	0.01009	10.707	13.27	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	565.62520		0.56563		596.49610	0.59650	565.625	13.22	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	11.22520		0.01123		10.59610	0.01060	11.225	13.22	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	556.16770		0.55617		587.02140	0.58702	556.168	13.17	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	11.76770		0.01177		11.12140	0.01112	11.768	13.17	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.75530		9.75530		9.78670	9.78670		13.85	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	238.90650		0.23891		251.35600	0.25136	238.907	14.28	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	423.60650		0.42361		404.65600	0.40466	423.607	14.28	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	235.48780		0.23549		247.82240	0.24782	235.488	14.30	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	430.18780		0.43019		411.12240	0.41112	430.188	14.30	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	232.11360		0.23211		244.33430	0.24433	232.114	14.32	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	436.81360		0.43681		417.63430	0.41763	436.814	14.32	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			82.32570		82.32570		-111.09520	-111.09520			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			414.25370		414.25370		436.68250	436.68250			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			466.19280		466.19280		496.20430	496.20430			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			231.26540		231.26540		248.19660	248.19660			0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			115.04210		115.04210		131.35560	131.35560			0.00	0	5,000.00
CF CANDO CAEK	On 15/08/2013	Can-Do Future			87.19640		87.19640		137.12640	137.12640			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			61.76930		61.76930		70.60750	70.60750			0.00	0	2,830.00
CF CANDO CAEO	On 26/08/2013	Can-Do Future			49.51810		49.51810		44.85770	44.85770			0.00	0	5,000.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.68180		10.68180		10.73490	10.73490		14.06	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	850.93410		0.85093		903.68720	0.90369	850.934	16.09	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	9.13410		0.00913		8.78720	0.00879	9.134	16.09	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	841.08800		0.84109		893.84460	0.89384	841.088	15.98	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	9.28800		0.00929		8.94460	0.00894	9.288	15.98	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	831.24620		0.83125		884.00570	0.88401	831.246	15.87	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	9.44620		0.00945		9.10570	0.00911	9.446	15.87	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.82470		10.82470		10.87820	10.87820		14.62	0.00	0	50.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	380.14260		0.38014		409.80600	0.40981	380.143	14.61	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	345.44260		0.34544		321.60600	0.32161	345.443	14.61	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	375.48790		0.37549		404.95410	0.40495	375.488	14.62	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	350.78790		0.35079		326.75410	0.32675	350.788	14.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	371.14800		0.37115		400.14700	0.40015	371.148	14.64	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	356.44800		0.35645		331.94700	0.33195	356.448	14.64	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.62800		1.62800		1.63530	1.63530		14.18	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,384.78990		0.13848		1,456.97840	0.14570	1,384.790	14.28	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	4.78990		0.00048		3.97840	0.00040	4.790	14.28	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,286.36210		0.12864		1,358.29850	0.13583	1,286.362	13.97	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	6.36210		0.00064		5.29850	0.00053	6.362	13.97	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,189.36190		0.11894		1,260.76100	0.12608	1,189.362	13.90	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	9.36190		0.00094		7.76100	0.00078	9.362	13.90	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.63930		1.63930		1.64650	1.64650		14.83	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	508.30250		0.05083		541.24850	0.05412	508.303	14.83	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	615.30250		0.06153		576.24850	0.05762	615.303	14.83	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	470.69360		0.04707		501.45520	0.05015	470.694	15.00	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	677.69360		0.06777		636.45520	0.06365	677.694	15.00	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	435.73520		0.04357		464.39420	0.04644	435.735	15.17	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	742.73520		0.07427		699.39420	0.06994	742.735	15.17	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			108.91786		108.91786		108.97319	108.97319			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	1,072.14000		1.07214		1,016.81000	1.01681	1,072.140		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	1,082.14000		1.08214		1,026.81000	1.02681	1,082.140		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	1,092.14000		1.09214		1,036.81000	1.03681	1,092.140		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			9.90708		80.45312		9.93194	80.27455			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	11,311.12000		11.31112		11,489.69000	11.48969	11,311.120		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	11,222.84000		11.22284		11,401.41000	11.40141	11,222.840		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	11,134.69000		11.13469		11,313.26000	11.31326	11,134.690		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			10.03700		81.50895		10.06271	81.32815			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	3,627.22000		3.62722		3,808.02000	3.80802	3,627.220		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	3,551.69000		3.55169		3,732.49000	3.73249	3,551.690		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	3,476.27000		3.47627		3,657.07000	3.65707	3,476.270		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			428.18700		428.18700		427.40800	427.40800			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	178,030.00000		17.80300		185,820.00000	18.58200	178,030.000		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	178,130.00000		17.81300		185,920.00000	18.59200	178,130.000		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	178,230.00000		17.82300		186,020.00000	18.60200	178,230.000		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 06/02/2014	GOVI			433.80700		433.80700		433.01700	433.01700			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	61,830.00000		6.18300		69,730.00000	6.97300	61,830.000		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	61,930.00000		6.19300		69,830.00000	6.98300	61,930.000		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	62,030.00000		6.20300		69,930.00000	6.99300	62,030.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI			439.64900		439.64900		438.84900	438.84900			0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Put	23,410.00000		2.34100		31,410.00000	3.14100	23,410.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Put	23,510.00000		2.35100		31,510.00000	3.15100	23,510.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Put	23,610.00000		2.36100		31,610.00000	3.16100	23,610.000		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			194.91700		194.91700		195.26200	195.26200			0.00	0	1,078.00
IGOV	On 06/02/2014	Index Future			197.49900		197.49900		197.84800	197.84800			0.00	0	166.00
ILBI	On 07/11/2013	Index Future			528.13900		528.13900		529.08400	529.08400			0.00	0	0.00
ILBI	On 06/02/2014	Index Future			535.28400		535.28400		536.24300	536.24300			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		5.19000	94.81000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.24000		94.76000		5.25000	94.75000			0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.33000		94.67000		5.35000	94.65000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.39000		94.61000		5.41000	94.59000			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			5.68000		94.32000		5.70000	94.30000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.99000		94.01000		6.01000	93.99000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.28000		93.72000		6.30000	93.70000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.56000		93.44000		6.58000	93.42000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.85000		93.15000		6.87000	93.13000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.11000		92.89000		7.12000	92.88000			0.00	0	0.00



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		8.00580	8.00580	7.94860	7.94860		9.61	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.59	Call	Foreign Exchange Future	421.15520	0.42116	366.62940	0.36663	421.155	10.81	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.59	Put	Foreign Exchange Future	5.35520	0.00536	8.02940	0.00803	5.355	10.81	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.60	Call	Foreign Exchange Future	411.49940	0.41150	357.32640	0.35733	411.499	10.74	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.60	Put	Foreign Exchange Future	5.69940	0.00570	8.72640	0.00873	5.699	10.74	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.61	Call	Foreign Exchange Future	401.99970	0.40200	348.07580	0.34808	402.000	10.71	0.00	0	0.00
NZ\$ / R	On 16/09/2013	7.61	Put	Foreign Exchange Future	6.19970	0.00620	9.47580	0.00948	6.200	10.71	0.00	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future		8.06740	8.06740	8.01020	8.01020		10.79	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Call	Foreign Exchange Future	173.44220	0.17344	151.66450	0.15166	173.442	11.16	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.14	Put	Foreign Exchange Future	246.04220	0.24604	281.46450	0.28146	246.042	11.16	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Call	Foreign Exchange Future	169.65520	0.16966	148.37090	0.14837	169.655	11.19	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.15	Put	Foreign Exchange Future	252.25520	0.25226	288.17090	0.28817	252.255	11.19	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Call	Foreign Exchange Future	165.93870	0.16594	145.14590	0.14515	165.939	11.22	0.00	0	0.00
NZ\$ / R	On 13/12/2013	8.16	Put	Foreign Exchange Future	258.53870	0.25854	294.94590	0.29495	258.539	11.22	0.00	0	0.00
R / ¥EN	On 16/09/2013		Foreign Exchange Future		9.86640	9.86640	9.83820	9.83820		13.72	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.04	Call	Foreign Exchange Future	911.69760	0.09117	896.90760	0.08969	911.698	13.70	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.04	Put	Foreign Exchange Future	2,647.69760	0.26477	2,914.90760	0.29149	2,647.698	13.70	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.05	Call	Foreign Exchange Future	879.13340	0.08791	866.06500	0.08661	879.133	13.70	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.05	Put	Foreign Exchange Future	2,715.13340	0.27151	2,984.06500	0.29841	2,715.133	13.70	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.06	Call	Foreign Exchange Future	847.43610	0.08474	836.02480	0.08360	847.436	13.69	0.00	0	0.00
R / ¥EN	On 16/09/2013	10.06	Put	Foreign Exchange Future	2,783.43610	0.27834	3,054.02480	0.30540	2,783.436	13.69	0.00	0	0.00
R023	On 07/11/2013		Bond Future		7.98120	100.04704	8.03135	99.72589			0.00	0	11,644.00
R023	On 07/11/2013	6.49	Call	Bond Future	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.49	Put	Bond Future	10,195.09000	10.19509	10,516.24000	10.51624	10,195.090		0.00	0	0.00
R023	On 07/11/2013	6.50	Call	Bond Future	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.50	Put	Bond Future	10,122.36000	10.12236	10,443.51000	10.44351	10,122.360		0.00	0	0.00
R023	On 07/11/2013	6.51	Call	Bond Future	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	6.51	Put	Bond Future	10,049.68000	10.04968	10,370.83000	10.37083	10,049.680		0.00	0	0.00
R023	On 06/02/2014		Bond Future		8.08881	101.36002	8.14102	101.03478			0.00	0	0.00
R023	On 06/02/2014	7.84	Call	Bond Future	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.84	Put	Bond Future	1,569.19000	1.56919	1,894.43000	1.89443	1,569.190		0.00	0	0.00
R023	On 06/02/2014	7.85	Call	Bond Future	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.85	Put	Bond Future	1,505.51000	1.50551	1,830.75000	1.83075	1,505.510		0.00	0	0.00
R023	On 06/02/2014	7.86	Call	Bond Future	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	7.86	Put	Bond Future	1,441.87000	1.44187	1,767.11000	1.76711	1,441.870		0.00	0	0.00
R157	On 07/11/2013		Bond Future		6.18382	114.68123	6.23412	114.58783		3.01	0.00	0	31,040.00
R157	On 07/11/2013	5.59	Call	Bond Future	244.89000	0.24489	228.57000	0.22857	244.890	2.96	0.00	0	0.00
R157	On 07/11/2013	5.59	Put	Bond Future	1,355.48000	1.35548	1,432.56000	1.43256	1,355.480	2.96	0.00	0	0.00
R157	On 07/11/2013	5.60	Call	Bond Future	249.76000	0.24976	233.15000	0.23315	249.760	2.96	0.00	0	0.00
R157	On 07/11/2013	5.60	Put	Bond Future	1,341.53000	1.34153	1,418.32000	1.41832	1,341.530	2.96	0.00	0	0.00
R157	On 07/11/2013	5.61	Call	Bond Future	254.70000	0.25470	237.80000	0.23780	254.700	2.96	0.00	0	0.00
R157	On 07/11/2013	5.61	Put	Bond Future	1,327.65000	1.32765	1,404.15000	1.40415	1,327.650	2.96	0.00	0	0.00
R157	On 06/02/2014		Bond Future		6.34891	116.18629	6.40811	116.09177		2.74	0.00	0	100.00
R157	On 06/02/2014	5.64	Call	Bond Future	416.43000	0.41643	400.22000	0.40022	416.430	2.69	0.00	0	0.00
R157	On 06/02/2014	5.64	Put	Bond Future	1,556.89000	1.55689	1,635.20000	1.63520	1,556.890	2.69	0.00	0	0.00
R157	On 06/02/2014	5.65	Call	Bond Future	421.55000	0.42155	404.86000	0.40486	421.550	2.69	0.00	0	0.00
R157	On 06/02/2014	5.65	Put	Bond Future	1,545.81000	1.54581	1,623.64000	1.62364	1,545.810	2.69	0.00	0	0.00
R157	On 06/02/2014	5.66	Call	Bond Future	426.71000	0.42671	409.54000	0.40954	426.710	2.69	0.00	0	0.00
R157	On 06/02/2014	5.66	Put	Bond Future	1,534.78000	1.53478	1,612.13000	1.61213	1,534.780	2.69	0.00	0	0.00
R157	On 08/05/2014		Bond Future		6.53149	110.94278	6.60260	110.84724		2.10	0.00	0	0.00
R157	On 08/05/2014	5.19	Call	Bond Future	188.68000	0.18868	265.06000	0.26506	188.680	2.06	0.00	0	0.00
R157	On 08/05/2014	5.19	Put	Bond Future	2,013.46000	2.01346	2,185.38000	2.18538	2,013.460	2.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R157	On 08/05/2014	Bond Future	5.20	Put	2,002.12000		2.00212		2,174.39000	2.17439	2,002.120	2.06	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	191.10000		0.19110		267.83000	0.26783	191.100	2.06	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	193.54000		0.19354		270.63000	0.27063	193.540	2.06	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	1,990.80000		1.99080		2,163.43000	2.16343	1,990.800	2.06	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.78252		112.44551		6.87124	112.34871		2.10	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	905.67000		0.90567		868.62000	0.86862	905.670	2.09	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	952.10000		0.95210		1,011.85000	1.01185	952.100	2.09	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	911.01000		0.91101		873.78000	0.87378	911.010	2.09	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	946.52000		0.94652		1,006.09000	1.00609	946.520	2.09	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	916.37000		0.91637		878.96000	0.87896	916.370	2.09	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	940.96000		0.94096		1,000.35000	1.00035	940.960	2.09	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			8.35374		121.01586		8.38297	120.75917		14.94	0.00	0	56,778.00
R186	On 07/11/2013	Bond Future	6.50	Call	85.20000		0.08520		81.52000	0.08152	85.200	14.64	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	18,114.83000		18.11483		18,367.84000	18.36784	18,114.830	14.64	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	168.45000		0.16845		161.19000	0.16119	168.450	14.64	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	15,551.67000		15.55167		15,801.10000	15.80110	15,551.670	14.64	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	2,131.52000		2.13152		2,076.19000	2.07619	2,131.520	14.79	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	5,301.76000		5.30176		5,503.12000	5.50312	5,301.760	14.79	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	4,515.50000		4.51550		4,702.87000	4.70287	4,515.500	14.84	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	2,614.19000		2.61419		2,544.87000	2.54487	2,614.190	14.84	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	2,651.01000		2.65101		2,580.75000	2.58075	2,651.010	14.84	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	4,462.40000		4.46240		4,648.83000	4.64883	4,462.400	14.84	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	2,688.16000		2.68816		2,616.94000	2.61694	2,688.160	14.84	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	4,409.73000		4.40973		4,595.20000	4.59520	4,409.730	14.84	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	3,954.71000		3.95471		4,130.46000	4.13046	3,954.710	14.87	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.25	Call	3,037.28000		3.03728		2,956.34000	2.95634	3,037.280	14.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Call	4,137.18000		4.13718		4,044.17000	4.04417	4,137.180	14.94	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	2,860.69000		2.86069		3,024.37000	3.02437	2,860.690	14.94	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.75	Call	5,429.51000		5.42951		5,309.03000	5.30903	5,429.510	15.06	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,016.22000		2.01622		2,152.43000	2.15243	2,016.220	15.06	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	6,877.10000		6.87710		6,727.80000	6.72780	6,877.100	15.19	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,382.44000		1.38244		1,489.83000	1.48983	1,382.440	15.19	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.45615		117.31466		8.48643	117.05478		15.27	0.00	0	100.00
R186	On 06/02/2014	Bond Future	7.74	Call	2,458.00000		2.45800		2,445.25000	2.44525	2,458.000	15.05	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	8,850.11000		8.85011		9,097.24000	9.09724	8,850.110	15.05	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	2,485.64000		2.48564		2,472.46000	2.47246	2,485.640	15.05	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	8,785.15000		8.78515		9,031.85000	9.03185	8,785.150	15.05	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	2,513.49000		2.51349		2,499.86000	2.49986	2,513.490	15.05	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	8,720.49000		8.72049		8,966.74000	8.96674	8,720.490	15.05	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.55966		118.89506		8.59104	118.63193		14.93	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,737.84000		1.73784		1,707.31000	1.70731	1,737.840	14.67	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	15,066.29000		15.06629		15,298.89000	15.29889	15,066.290	14.67	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,755.66000		1.75566		1,724.79000	1.72479	1,755.660	14.67	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	14,986.37000		14.98637		15,218.63000	15.21863	14,986.370	14.67	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	14,906.69000		14.90669		15,138.62000	15.13862	14,906.690	14.67	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,773.61000		1.77361		1,742.41000	1.74241	1,773.610	14.67	0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.66598		115.21479		8.69853	114.94816		14.93	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	5,369.96000		5.36996		5,227.36000	5.22736	5,369.960	14.81	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	8,514.10000		8.51410		8,638.13000	8.63813	8,514.100	14.81	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	5,404.90000		5.40490		5,262.22000	5.26222	5,404.900	14.81	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R186	On 07/08/2014	Bond Future	8.30	Put	8,463.86000	8.46386	8,587.81000	8.58781	8,463.860	14.81	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	5,439.97000	5.43997	5,297.21000	5.29721	5,439.970	14.81	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	8,413.83000	8.41383	8,537.70000	8.53770	8,413.830	14.81	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 07/11/2013	Bond Future			276.70908	276.70908	276.86580	276.86580			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	3,280.92000	3.28092	3,124.20000	3.12420	3,280.920		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	3,290.92000	3.29092	3,134.20000	3.13420	3,290.920		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	3,300.92000	3.30092	3,144.20000	3.14420	3,300.920		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			5.37826	107.00857	5.42870	106.95361		1.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	124.45000	0.12445	119.49000	0.11949	124.450	1.73	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	768.66000	0.76866	818.66000	0.81866	768.660	1.73	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	127.22000	0.12722	121.96000	0.12196	127.220	1.73	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	760.43000	0.76043	810.13000	0.81013	760.430	1.73	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	130.03000	0.13003	124.48000	0.12448	130.030	1.74	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	752.24000	0.75224	801.65000	0.80165	752.240	1.74	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.40306	104.00516	5.46872	103.94956		1.48	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	358.26000	0.35826	340.67000	0.34067	358.260	1.47	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	496.54000	0.49654	534.55000	0.53455	496.540	1.47	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	362.06000	0.36206	344.31000	0.34431	362.060	1.47	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	491.85000	0.49185	529.70000	0.52970	491.850	1.47	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	365.89000	0.36589	347.97000	0.34797	365.890	1.47	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	487.19000	0.48719	524.87000	0.52487	487.190	1.47	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.39380	105.40623	5.48705	105.35013		0.77	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	117.44000	0.11744	221.36000	0.22136	117.440	0.75	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	512.40000	0.51240	672.42000	0.67242	512.400	0.75	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	508.04000	0.50804	668.35000	0.66835	508.040	0.75	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	119.14000	0.11914	223.35000	0.22335	119.140	0.75	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	120.86000	0.12086	225.36000	0.22536	120.860	0.75	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	503.70000	0.50370	664.30000	0.66430	503.700	0.75	0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.30440	102.42507	5.46206	102.36822		0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	305.79000	0.30579	281.92000	0.28192	305.790	0.76	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	310.98000	0.31098	343.96000	0.34396	310.980	0.76	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	307.58000	0.30758	283.61000	0.28361	307.580	0.76	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	309.16000	0.30916	342.04000	0.34204	309.160	0.76	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	309.38000	0.30938	285.30000	0.28530	309.380	0.76	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	307.36000	0.30736	340.13000	0.34013	307.360	0.76	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			204.19393	204.19393	205.53233	205.53233			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	4,796.07000	4.79607	3,457.67000	3.45767	4,796.070		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R202	On 07/11/2013	Bond Future	209.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Put	4,806.07000	4.80607	3,467.67000	3.46767	4,806.070				0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Put	4,816.07000	4.81607	3,477.67000	3.47767	4,816.070				0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.93568	105.67144	6.98811	105.49278				5.67	0.00	0	19,620.00
R203	On 07/11/2013	Bond Future	5.71	Call	86.97000	0.08697	77.19000	0.07719	86.970			5.54	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	4,372.73000	4.37273	4,541.61000	4.54161	4,372.730			5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	179.54000	0.17954	160.96000	0.16096	179.540			5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	3,467.53000	3.46753	3,627.61000	3.62761	3,467.530			5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	183.95000	0.18395	164.97000	0.16497	183.950			5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	3,436.51000	3.43651	3,596.19000	3.59619	3,436.510			5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	188.55000	0.18855	169.26000	0.16926	188.550			5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	3,405.70000	3.40570	3,565.07000	3.56507	3,405.700			5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	103,441.92000	103.44192	103,263.26000	103.26326	103,441.920			5.85	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000	0.00000	0.00000	0.00000	0.000			5.85	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.07314	107.05824	7.12986	106.87736				5.23	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	356.85000	0.35685	332.38000	0.33238	356.850			5.12	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	4,019.84000	4.01984	4,176.25000	4.17625	4,019.840			5.12	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	475.84000	0.47584	448.07000	0.44807	475.840			5.12	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	3,508.13000	3.50813	3,661.24000	3.66124	3,508.130			5.12	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	482.85000	0.48285	454.93000	0.45493	482.850			5.12	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	3,482.07000	3.48207	3,635.03000	3.63503	3,482.070			5.12	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	489.95000	0.48995	461.87000	0.46187	489.950			5.12	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	3,456.11000	3.45611	3,608.91000	3.60891	3,456.110			5.12	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.21200	104.33943	7.27355	104.15633				4.78	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	315.41000	0.31541	365.34000	0.36534	315.410			4.66	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	4,816.49000	4.81649	5,049.52000	5.04952	4,816.490			4.66	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	319.83000	0.31983	370.01000	0.37001	319.830			4.66	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	4,789.53000	4.78953	5,022.81000	5.02281	4,789.530			4.66	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	324.31000	0.32431	374.73000	0.37473	324.310			4.66	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	4,762.63000	4.76263	4,996.15000	4.99615	4,762.630			4.66	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,986.43000	1.98643	2,027.33000	2.02733	1,986.430			4.77	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put	1,428.42000	1.42842	1,652.42000	1.65242	1,428.420			4.77	0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.36756	105.75265	7.43479	105.56712				4.78	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,883.16000	1.88316	1,804.31000	1.80431	1,883.160			4.76	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	2,097.73000	2.09773	2,204.41000	2.20441	2,097.730			4.76	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,896.72000	1.89672	1,817.47000	1.81747	1,896.720			4.76	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	2,083.59000	2.08359	2,189.87000	2.18987	2,083.590			4.76	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,910.34000	1.91034	1,830.68000	1.83068	1,910.340			4.76	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	2,069.53000	2.06953	2,175.40000	2.17540	2,069.530			4.76	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			7.15719	106.68837	7.20850	106.46762				7.58	0.00	0	27,707.00
R204	On 07/11/2013	Bond Future	6.29	Call	335.69000	0.33569	300.66000	0.30066	335.690			7.43	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	4,155.29000	4.15529	4,341.01000	4.34101	4,155.290			7.43	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	343.16000	0.34316	307.51000	0.30751	343.160			7.43	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	4,117.74000	4.11774	4,302.84000	4.30284	4,117.740			7.43	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	350.76000	0.35076	314.48000	0.31448	350.760			7.43	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	4,080.34000	4.08034	4,264.81000	4.26481	4,080.340			7.43	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	1,237.20000	1.23720	1,143.81000	1.14381	1,237.200			7.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future	7.00	Put	1,917.07000		1.91707	2,044.43000	2.04443		1,917.070	7.54	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.27310		104.05856	7.32763	103.83502			7.36	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	764.13000		0.76413	747.88000	0.74788		764.130	7.23	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	4,468.55000		4.46855	4,675.84000	4.67584		4,468.550	7.23	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	774.72000		0.77472	758.12000	0.75812		774.720	7.23	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	4,436.29000		4.43629	4,643.23000	4.64323		4,436.290	7.23	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	785.42000		0.78542	768.46000	0.76846		785.420	7.24	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	4,404.16000		4.40416	4,610.74000	4.61074		4,404.160	7.24	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.39411		105.46031	7.45220	105.23399			6.99	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	683.47000		0.68347	709.64000	0.70964		683.470	6.85	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	6,137.03000		6.13703	6,389.52000	6.38952		6,137.030	6.85	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	691.27000		0.69127	717.41000	0.71741		691.270	6.85	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	6,103.28000		6.10328	6,355.74000	6.35574		6,103.280	6.85	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	699.13000		0.69913	725.24000	0.72524		699.130	6.85	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	6,069.60000		6.06960	6,322.03000	6.32203		6,069.600	6.85	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.52534		102.85777	7.58744	102.62842			6.99	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,685.09000		2.68509	2,594.18000	2.59418		2,685.090	6.98	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	3,001.30000		3.00130	3,139.74000	3.13974		3,001.300	6.98	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,703.33000		2.70333	2,611.54000	2.61154		2,703.330	6.98	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	2,982.43000		2.98243	3,119.99000	3.11999		2,982.430	6.98	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,721.64000		2.72164	2,628.97000	2.62897		2,721.640	6.98	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	2,963.64000		2.96364	3,100.32000	3.10032		2,963.640	6.98	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			5.57661		102.74534	5.67752	102.72734			0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	16.42000		0.01642	15.29000	0.01529		16.420	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	246.48000		0.24648	263.35000	0.26335		246.480	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	16.69000		0.01669	15.53000	0.01553		16.690	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	244.95000		0.24495	261.79000	0.26179		244.950	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	16.95000		0.01695	15.78000	0.01578		16.950	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	243.42000		0.24342	260.25000	0.26025		243.420	0.44	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.50577		101.10346	7.55136	100.88337			9.56	0.00	0	27,380.00
R207	On 07/11/2013	Bond Future	6.69	Call	499.67000		0.49967	459.11000	0.45911		499.670	9.39	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	4,541.55000		4.54155	4,721.08000	4.72108		4,541.550	9.39	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	509.53000		0.50953	468.33000	0.46833		509.530	9.39	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	4,500.65000		4.50065	4,679.54000	4.67954		4,500.650	9.39	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	519.53000		0.51953	477.69000	0.47769		519.530	9.39	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	4,459.93000		4.45993	4,638.18000	4.63818		4,459.930	9.39	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.62060		98.79119	7.66861	98.56832			9.31	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	867.52000		0.86752	821.89000	0.82189		867.520	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	5,558.06000		5.55806	5,735.30000	5.73530		5,558.060	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	878.53000		0.87853	832.84000	0.83284		878.530	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	5,519.87000		5.51987	5,697.05000	5.69705		5,519.870	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	889.64000		0.88964	843.90000	0.84390		889.640	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	5,481.82000		5.48182	5,658.95000	5.65895		5,481.820	9.13	0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.74210		100.12206	7.79274	99.89639			9.28	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	819.87000		0.81987	750.56000	0.75056		819.870	9.12	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	8,055.94000		8.05594	8,212.30000	8.21230		8,055.940	9.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R207	On 08/05/2014	Bond Future	6.20	Call	828.44000		0.82844		758.63000	0.75863	828.440	9.12	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	8,015.85000		8.01585	8,171.71000	8.17171	8,015.850	9.12	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.21	Call	837.07000		0.83707	766.77000	0.76677	837.070	9.12	0.00	0	0.00	
R207	On 08/05/2014	Bond Future	6.21	Put	7,975.84000		7.97584	8,131.21000	8.13121	7,975.840	9.12	0.00	0	0.00	
R207	On 07/08/2014	Bond Future			7.87225		97.83808	7.92583	97.60934		9.28	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.69	Call	3,203.04000		3.20304	3,094.72000	3.09472	3,203.040	9.23	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.69	Put	3,986.04000		3.98604	4,106.46000	4.10646	3,986.040	9.23	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.70	Call	3,223.15000		3.22315	3,114.40000	3.11440	3,223.150	9.23	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.70	Put	3,962.99000		3.96299	4,082.98000	4.08298	3,962.990	9.23	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.71	Call	3,243.34000		3.24334	3,134.15000	3.13415	3,243.340	9.23	0.00	0	0.00	
R207	On 07/08/2014	Bond Future	7.71	Put	3,940.04000		3.94004	4,059.59000	4.05959	3,940.040	9.23	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			7.66113		95.72067	7.71157	95.44952		10.66	0.00	0	14,428.00	
R208	On 07/11/2013	Bond Future	6.79	Call	429.75000		0.42975	394.47000	0.39447	429.750	10.45	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.79	Put	5,267.09000		5.26709	5,502.96000	5.50296	5,267.090	10.45	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.80	Call	439.10000		0.43910	403.16000	0.40316	439.100	10.45	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.80	Put	5,219.21000		5.21921	5,454.42000	5.45442	5,219.210	10.45	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.81	Call	448.61000		0.44861	411.99000	0.41199	448.610	10.45	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	6.81	Put	5,171.54000		5.17154	5,406.07000	5.40607	5,171.540	10.45	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	7.50	Call	1,558.37000		1.55837	1,456.90000	1.45690	1,558.370	10.61	0.00	0	0.00	
R208	On 07/11/2013	Bond Future	7.50	Put	2,430.97000		2.43097	2,600.65000	2.60065	2,430.970	10.61	0.00	0	1,520.00	
R208	On 06/02/2014	Bond Future			7.76812		96.97684	7.82086	96.70232		10.24	0.00	0	0.00	
R208	On 06/02/2014	Bond Future	6.74	Call	835.31000		0.83531	789.26000	0.78926	835.310	10.03	0.00	0	0.00	
R208	On 06/02/2014	Bond Future	6.74	Put	6,388.36000		6.38836	6,616.83000	6.61683	6,388.360	10.03	0.00	0	0.00	
R208	On 06/02/2014	Bond Future	6.75	Call	846.67000		0.84667	800.07000	0.80007	846.670	10.03	0.00	0	0.00	
R208	On 06/02/2014	Bond Future	6.75	Put	6,343.81000		6.34381	6,571.73000	6.57173	6,343.810	10.03	0.00	0	0.00	
R208	On 06/02/2014	Bond Future	6.76	Call	858.55000		0.85855	811.38000	0.81138	858.550	10.03	0.00	0	0.00	
R208	On 06/02/2014	Bond Future	6.76	Put	6,299.82000		6.29982	6,527.17000	6.52717	6,299.820	10.03	0.00	0	0.00	
R208	On 08/05/2014	Bond Future			7.87582		94.88672	7.93103	94.60868		9.86	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.29	Call	644.18000		0.64418	674.43000	0.67443	644.180	9.67	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.29	Put	9,079.11000		9.07911	9,387.40000	9.38740	9,079.110	9.67	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.30	Call	652.18000		0.65218	682.47000	0.68247	652.180	9.67	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.30	Put	9,031.10000		9.03110	9,339.43000	9.33943	9,031.100	9.67	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.31	Put	8,983.19000		8.98319	9,291.55000	9.29155	8,983.190	9.67	0.00	0	0.00	
R208	On 08/05/2014	Bond Future	6.31	Call	660.26000		0.66026	690.58000	0.69058	660.260	9.67	0.00	0	0.00	
R208	On 07/08/2014	Bond Future			7.98919		96.17192	8.04709	95.89012		9.86	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.79	Call	3,282.59000		3.28259	3,174.42000	3.17442	3,282.590	9.83	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.79	Put	4,260.07000		4.26007	4,433.70000	4.43370	4,260.070	9.83	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.80	Call	3,305.09000		3.30509	3,196.35000	3.19635	3,305.090	9.83	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.80	Put	4,233.20000		4.23320	4,406.26000	4.40626	4,233.200	9.83	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.81	Call	3,327.68000		3.32768	3,218.35000	3.21835	3,327.680	9.83	0.00	0	0.00	
R208	On 07/08/2014	Bond Future	7.81	Put	4,206.46000		4.20646	4,378.93000	4.37893	4,206.460	9.83	0.00	0	0.00	
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future			9.27621		72.38908		9.28981	72.29090		22.47	0.00	0	18,944.00
R209	On 07/11/2013	Bond Future	8.65	Call	1,364.94000		1.36494	1,369.91000	1.36991	1,364.940	1,364.940	22.23	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.65	Put	6,125.91000		6.12591	6,229.06000	6.22906	6,125.910	6,125.910	22.23	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.79	Call	1,683.09000		1.68309	1,685.62000	1.68562	1,683.090	1,683.090	22.29	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	5,337.56000		5.33756	5,438.27000	5.43827	5,337.560	5,337.560	22.29	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	1,707.51000		1.70751	1,709.83000	1.70983	1,707.510	1,707.510	22.29	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	5,283.90000		5.28390	5,384.40000	5.38440	5,283.900	5,283.900	22.29	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	1,732.15000		1.73215	1,734.26000	1.73426	1,732.150	1,732.150	22.29	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	5,230.58000		5.23058	5,330.87000	5.33087	5,230.580	5,230.580	22.29	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	3,040.06000		3.04006	3,037.77000	3.03777	3,040.060	3,040.060	22.47	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	3,229.88000		3.22988	3,325.77000	3.32577	3,229.880	3,229.880	22.47	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	3,586.12000		3.58612	3,577.98000	3.57798	3,586.120	3,586.120	22.56	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	2,700.22000		2.70022	2,790.26000	2.79026	2,700.220	2,700.220	22.56	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,385.89000		2.38589	2,471.68000	2.47168	2,385.890	2,385.890	22.62	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.50	Call	3,974.82000		3.97482	3,962.43000	3.96243	3,974.820	3,974.820	22.62	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Call	4,806.68000		4.80668	4,785.18000	4.78518	4,806.680	4,806.680	22.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	1,844.63000		1.84463	1,921.31000	1.92131	1,844.630	1,844.630	22.75	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			9.37533		73.33912	9.38934	73.23971			21.91	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	2,073.49000		2.07349	2,113.06000	2.11306	2,073.490	2,073.490	21.55	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	8,420.33000		8.42033	8,559.31000	8.55931	8,420.330	8,420.330	21.55	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	2,095.77000		2.09577	2,135.33000	2.13533	2,095.770	2,095.770	21.56	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	8,361.48000		8.36148	8,500.45000	8.50045	8,361.480	8,361.480	21.56	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	2,118.20000		2.11820	2,157.75000	2.15775	2,118.200	2,118.200	21.56	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	8,302.92000		8.30292	8,441.88000	8.44188	8,302.920	8,302.920	21.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.47378		71.18220	9.48820	71.08161			21.87	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	14,421.16000		14.42116	14,655.34000	14.65534	14,421.160	14,421.160	21.51	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,391.30000		1.39130	1,524.89000	1.52489	1,391.300	1,391.300	21.51	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,405.62000		1.40562	1,539.76000	1.53976	1,405.620	1,405.620	21.51	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	14,344.82000		14.34482	14,579.55000	14.57955	14,344.820	14,344.820	21.51	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,420.05000		1.42005	1,554.73000	1.55473	1,420.050	1,420.050	21.51	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	14,268.73000		14.26873	14,504.00000	14.50400	14,268.730	14,268.730	21.51	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.57394		72.14630	9.58879	72.04445			21.87	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	4,608.16000		4.60816	4,551.52000	4.55152	4,608.160	4,608.160	21.70	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	8,431.13000		8.43113	8,476.34000	8.47634	8,431.130	8,431.130	21.70	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	4,636.50000		4.63650	4,579.68000	4.57968	4,636.500	4,636.500	21.71	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	8,384.89000		8.38489	8,429.92000	8.42992	8,384.890	8,384.890	21.71	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	4,664.93000		4.66493	4,607.91000	4.60791	4,664.930	4,664.930	21.71	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	8,338.86000		8.33886	8,383.69000	8.38369	8,338.860	8,338.860	21.71	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			154.09467		154.09467	154.17670	154.17670				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	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	5,895.33000		5.89533	5,813.30000	5.81330	5,895.330	5,895.330		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	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Put	5,905.33000		5.90533	5,823.30000	5.82330	5,905.330	5,905.330		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	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	5,915.33000		5.91533	5,833.30000	5.83330	5,915.330	5,915.330		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R211	On 07/11/2013	Bond Future			129.54812		129.54812		129.63928	129.63928			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	441.88000		0.44188		350.72000	0.35072	441.880		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put	451.88000		0.45188		360.72000	0.36072	451.880		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	461.88000		0.46188		370.72000	0.37072	461.880		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			130.46238		130.46238		130.53822	130.53822			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	2,527.62000		2.52762		2,451.78000	2.45178	2,527.620		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	2,537.62000		2.53762		2,461.78000	2.46178	2,537.620		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	2,547.62000		2.54762		2,471.78000	2.47178	2,547.620		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			9.04540		83.67511		9.05396	83.61081		19.56	161,827,662.74	1,934	11,046.00
R213	On 07/11/2013	Bond Future	8.59	Call	1,731.44000		1.73144		1,724.21000	1.72421	1,731.440	19.41	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	5,260.99000		5.26099		5,318.06000	5.31806	5,260.990	19.41	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	1,757.15000		1.75715		1,749.60000	1.74960	1,757.150	19.41	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	5,206.84000		5.20684		5,263.59000	5.26359	5,206.840	19.41	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	1,783.11000		1.78311		1,775.39000	1.77539	1,783.110	19.41	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	5,153.06000		5.15306		5,209.64000	5.20964	5,153.060	19.41	0.00	0	0.00
R213	On 06/02/2014	Bond Future			9.15091		84.77323		9.15974	84.70815		19.94	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	2,151.00000		2.15100		2,173.38000	2.17338	2,151.000	19.60	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	8,878.52000		8.87852		8,965.98000	8.96598	8,878.520	19.60	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	2,173.80000		2.17380		2,195.97000	2.19597	2,173.800	19.61	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	8,818.64000		8.81864		8,905.89000	8.90589	8,818.640	19.61	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	2,196.77000		2.19677		2,218.70000	2.21870	2,196.770	19.61	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	8,759.04000		8.75904		8,846.05000	8.84605	8,759.040	19.61	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.25172		82.37698		9.26081	82.31115		19.62	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,499.29000		1.49929		1,599.41000	1.59941	1,499.290	19.31	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	14,514.48000		14.51448		14,680.43000	14.68043	14,514.480	19.31	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,514.23000		1.51423		1,614.75000	1.61475	1,514.230	19.31	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	14,439.72000		14.43972		14,606.07000	14.60607	14,439.720	19.31	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,529.27000		1.52927		1,630.20000	1.63020	1,529.270	19.31	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	14,365.18000		14.36518		14,531.94000	14.53194	14,365.180	19.31	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.35607		83.49271		9.36544	83.42610		19.62	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	4,815.33000		4.81533		4,782.74000	4.78274	4,815.330	19.42	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	8,612.05000		8.61205		8,646.07000	8.64607	8,612.050	19.42	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	4,844.63000		4.84463		4,811.91000	4.81191	4,844.630	19.42	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	8,565.34000		8.56534		8,599.23000	8.59923	8,565.340	19.42	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,874.02000		4.87402		4,841.19000	4.84119	4,874.020	19.42	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	8,518.81000		8.51881		8,552.59000	8.55259	8,518.810	19.42	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			9.46396		72.48353		9.50340	72.19537		23.06	0.00	0	577.00
R214	On 07/11/2013	Bond Future	7.79	Call	178.69000		0.17869		168.60000	0.16860	178.690	22.63	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	14,487.40000		14.48740		14,765.47000	14.76547	14,487.400	22.63	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	183.11000		0.18311		172.79000	0.17279	183.110	22.63	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	14,392.67000		14.39267		14,670.51000	14.67051	14,392.670	22.63	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R214	On 07/11/2013	Bond Future	7.81	Call	187.63000	0.18763	177.06000	0.17706	187.630	22.63	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	14,298.24000	14.29824	14,575.83000	14.57583	14,298.240	22.63	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.56773	73.43474	9.60844	73.14285		23.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	2,997.75000	2.99775	2,940.55000	2.94055	2,997.750	23.31	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	7,371.58000	7.37158	7,606.27000	7.60627	7,371.580	23.31	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	3,024.92000	3.02492	2,967.12000	2.96712	3,024.920	23.31	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	7,319.19000	7.31919	7,553.28000	7.55328	7,319.190	23.31	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	3,052.23000	3.05223	2,993.82000	2.99382	3,052.230	23.31	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	7,267.09000	7.26709	7,500.57000	7.50057	7,267.090	23.31	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			9.51641	94.01852	9.56116	93.60072			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	18,502.64000	18.50264	18,920.44000	18.92044	18,502.640		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	18,373.31000	18.37331	18,791.11000	18.79111	18,373.310		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	18,244.24000	18.24424	18,662.04000	18.66204	18,244.240		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.62308	95.25235	9.66935	94.82915			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	5,144.38000	5.14438	5,567.58000	5.56758	5,144.380		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	5,043.11000	5.04311	5,466.31000	5.46631	5,043.110		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	4,942.03000	4.94203	5,365.23000	5.36523	4,942.030		0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future			19,403.99000	19,403.99000	19,468.07000	19,468.07000			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	282.79490	0.02828	286.40110	0.02864	282.795	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	204.79490	0.02048	208.40110	0.02084	204.795	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	233.41950	0.02334	237.08990	0.02371	233.420	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	255.41950	0.02554	259.08990	0.02591	255.420	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	191.52510	0.01915	195.18030	0.01952	191.525	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	313.52510	0.03135	317.18030	0.03172	313.525	13.73	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>680,450,653.74</b>	<b>51,168</b>	<b>2 112 487.00</b>

### i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.76449			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.80000	107.40147	6.80000	107.34294			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.95337			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.29000	108.08009	8.29000	108.00855			0.00	0	46,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	99.80091			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	99.90625			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AB012	On 21/11/2022	Spot Bond	8.00000		48.38359		8.00000	48.35266			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.15500		98.48020		9.15500	98.40836			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.15000		104.59723		7.15000	104.53734			0.00	0	5,804,000.00
AB07	On 07/03/2014	Spot Bond	6.54000		105.14428		6.54000	105.08914			0.00	0	10,100,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.21891			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.56500		108.34062		8.56500	108.26657			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.92010			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	0.64000		137.28850		0.64000	137.32016			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.37000		129.55150		2.37000	259.23132			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.81968			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.41874			0.00	11,200,000	2,800,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.63683			0.00	0	200,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.06932			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.11759			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	101.14963			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.41000		110.86357		7.41000	110.79783			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000		100.00000		0.00000	103.32674			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.14000		106.15639		7.14000	106.09570			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.90435			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.96939			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.75870			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.74924			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.81501			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.02126			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.21333			0.00	0	702,501.00
ABL8A	On 19/09/2013	Spot Bond	6.24000		105.93856		6.24000	105.88454			0.00	0	1,102,501.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABL8B	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.49463			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.95454			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.09000	131.27175		5.09000	131.25506			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		3.04000	125.71253		3.04000	125.71713			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		2.59000	117.10493		2.59000	117.11332			0.00	0	3,761,255.00
ABLI05	On 18/02/2018	Spot Bond		4.24000	98.72744		4.24000	98.72120			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		5.90000	102.92827		5.90000	99.61142			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		10.86500	112.79547		10.86500	112.69823			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.00364			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.15476			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.21805			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.36151			0.00	0	474,188.00
ABLS11	On 29/06/2019	Spot Bond		3.89000	110.26487		3.89000	110.26121			0.00	0	1,756,253.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	30.53365		100.00000	30.31228			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.11000	161.92089		2.11000	161.93878			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	152.59677		2.76000	152.60561			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.14000	163.69680		2.14000	163.71449			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.27000	162.63636		2.27000	162.65223			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.86125	71.42682		7.86125	71.37436			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.86125	71.42682		7.86125	71.37436			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond		84.61000	17.08447		84.61000	16.99859			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	89.09000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.06860			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	90.16000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond		100.00000	46.07933		100.00000	45.81756			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN42		On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	88.97000			0.00	0	0.00
ABN44		On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	89.48000			0.00	0	0.00
ABN45		On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	85.46000			0.00	0	0.00
ABN46		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	85.23000			0.00	0	0.00
ABN47		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.72438			0.00	0	0.00
ABN48		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.56694			0.00	0	0.00
ABN49		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	84.63000			0.00	0	0.00
ABN50		On 21/12/2014	Spot Bond	6.68000	104.00442		6.68000	103.94842			0.00	0	0.00
ABN51		On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	107.66000			0.00	0	0.00
ABN52		On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	86.83000			0.00	0	0.00
ABN53		On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	88.60000			0.00	0	0.00
ABN54		On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	87.36000			0.00	0	0.00
ABN55		On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.86547			0.00	0	0.00
ABN56		On 15/09/2015	Spot Bond	6.94000	118.21309		6.94000	118.14736			0.00	0	0.00
ABN58		On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.59608			0.00	0	0.00
ABN59		On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	83.51000			0.00	0	0.00
ABN60		On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	84.44000			0.00	0	0.00
ABN61		On 31/01/2025	Spot Bond	2.76000	92.68587		2.76000	98.36340			0.00	0	0.00
ABN62		On 31/03/2028	Spot Bond	2.96000	96.75392		2.96000	141.06297			0.00	0	0.00
ABN63		On 07/12/2033	Spot Bond	2.87000	109.56205		2.87000	185.63023			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	83.60000			0.00	0	0.00
ABN67		On 28/02/2023	Spot Bond	9.54000	90.02280		9.54000	92.50095			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN70		On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	90.79000			0.00	0	0.00
ABN71		On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.60000			0.00	0	0.00
ABN72		On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	104.68793			0.00	0	0.00
ABN73		On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	88.48000			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	9.74500	106.68447		9.74500	107.15186			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	9.69000	107.41686		9.69000	107.57533			0.00	0	0.00
ABN80		On 31/03/2021	Spot Bond	8.78500	90.49054		8.78500	91.39506			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	8.16500	110.59225		8.16500	110.52011			0.00	0	402,000.00
ABS5		On 01/05/2015	Spot Bond	6.75000	104.91651		6.75000	104.85974			6,750,000,000.00	1,000,000	35,899,246.00
ABS6		On 01/06/2020	Spot Bond	8.78000	98.83020		8.78000	98.76063			0.00	0	307,000.00
ABS7		On 11/09/2026	Spot Bond	9.94500	95.56535		9.94500	95.48978			0.00	0	0.00
ABS9		On 17/03/2016	Spot Bond	7.40000	108.48426		7.40000	108.42002			0.00	0	30,000,000.00
ABS11		On 11/06/2014	Spot Bond	4.00000	125.16293		4.00000	125.15767			0.00	0	0.00
ABS11		On 11/06/2014	Spot Bond	1.34000	127.82496		1.34000	127.84709			0.00	0	0.00
ABS12		On 07/12/2023	Spot Bond	2.18000	131.57569		2.18000	263.28577			0.00	0	0.00
ABS13		On 31/01/2017	Spot Bond	0.58000	122.97333		0.58000	125.74568			0.00	0	0.00
ABS14		On 31/01/2022	Spot Bond	2.05000	121.67236		2.05000	124.13082			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000		33.13255	100.00000	32.89235				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.72909				0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.72909				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.10000		110.07540	11.10000	109.97851				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.90426				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		1.66691	100.00000	1.65482				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.90158				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.86371				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.03493				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		9.93555	100.00000	9.86352				0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.02562				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.90694				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		58.26907	11.00000	58.21911				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		9.93555	100.00000	9.86352				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.88888				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.90584				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	101.14971				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.20692				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.33546				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.14958				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.18832				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.20537				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.35816			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.35816			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.36033			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.11860			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.36033			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.35599			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	84.02738			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.09683			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.07994			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.98946			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.07994			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.16514			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.20366			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.21915			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.18817			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.00235			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.11862			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.23500	105.15573		9.23500	105.18464			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.02570			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.38000	101.14562		7.38000	101.08628			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.30069			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.42838			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.17691			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	100.34529			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL124	On 09/06/2018	Spot Bond	100.00000		4.96225	100.00000	4.92937				0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000		6.69958	100.00000	6.65543				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	77.31320				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000		100.00000	0.00000	152.09885				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000		100.00000	0.00000	152.16594				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000		100.00000	0.00000	101.14955				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.94889				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.94889				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.34529				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.49302				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.11076				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.10146				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000		100.00000	0.00000	102.26575				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.44487				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000		100.00000	0.00000	102.26460				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.93894				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.12004				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.21285				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.63673				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.98678				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		100.00000	0.00000	101.15421				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	100.96670				0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.94961				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.12958				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL152	On 08/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.13474			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.00552			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.97912			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.03036			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.12648			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.07219			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.01017			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.02725			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond		10.23000	104.20700		10.23000	104.12228			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.04415			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.01794			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.42871			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	110.89215			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.96510			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond		9.23000	104.11049		9.23000	104.03352			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.12176			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond		1.75000	108.08875		1.75000	108.22528			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.02570			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.02862			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.10079			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.13930			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.06227			0.00	0	351,251.00
ACL177	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.04222			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.13160			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.09309			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.17779			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.10079			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.14700			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.67207			0.00	0	1,756,253.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.13160			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.09455			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.16031			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.18045			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.93559			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.94491			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.01778			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.04107			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.18520			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.17471			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.26239			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.10849			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.25010			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.25470			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.26239			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	88.77310			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.20086			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.20086			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	111.18192			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	112.79700			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.03143			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.02064			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.38942			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.93649			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.70187			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.27697			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.30957			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.10903			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.32845			0.00	0	0.00
ADCP02		On 10/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.99215			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	5.51091		100.00000	6.83869			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.91126			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.90101			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.89418			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.53361			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.59241			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.67069			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.51279			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.80000	99.23663		7.80000	99.17193			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.67615			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.79541			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.45000	104.21782		8.45000	104.14752			0.00	0	600,000.00
AIR02		On 30/04/2023	Spot Bond	9.38500	117.91534		9.38500	117.82673			0.00	0	0.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	43.68937		100.00000	43.37262			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	7.05000	113.57515		7.05000	113.51101			0.00	0	8,500,000.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	41.70077		100.00000	41.39845			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.95364	100.00000	14.85457				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.21000		146.38855	3.21000	146.39170				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.59000		103.18838	4.59000	126.49841				0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.57108				0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.07424				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.12182				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.12121				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.91848				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.70000		108.19630	8.70000	108.12081				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.53325				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.43163				0.00	0	100,000.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		90.99382	100.00000	90.33445				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.26356				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	7.12500		113.21282	7.12500	113.14787				0.00	0	47,500,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.95736				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.10965				0.00	6,600,000	1,650,000.00
BAW5	On 15/09/2013	Spot Bond	6.61500		103.64782	6.61500	103.59178				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.86589				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.12000		105.00604	7.12000	104.94583				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.61500		108.27090	8.61500	108.19607				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.20244				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.85899		105.49876	10.85899	103.76458				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.82541		102.77256	10.82541	102.13124				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.86221		102.64330	10.86221	102.05963				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.24866				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA07	On 31/12/2015	Spot Bond	10.89901		102.39409		10.89901	101.95966			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.88312		101.25808		11.88312	101.12421			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.27981			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.27981			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.27988			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.10899		101.25273		11.10899	101.24385			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.01787		103.99158		11.01787	102.05686			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.82541		102.77256		10.82541	102.13124			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.98951		102.77063		10.98951	102.20077			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.18680		95.30741		10.18680	101.59317			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.21131			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.19777			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.19777			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.13002			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	10.53237		101.35299		10.53237	101.27480			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.39000		100.61841		11.39000	100.47778			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	94.85636			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500		66.00874		10.22500	97.74530			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	100.86217			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.09299			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		77.52408		12.22500	101.17857			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.17930			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.10000		62.97438		11.10000	97.89901			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.14234			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.17314			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.17314			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	101.12756			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.85192			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.85899	105.75238		13.85899	104.09758			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.16354	102.54978		15.16354	102.42862			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.06750	102.37246		14.06750	102.05164			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.57182			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.57182			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.57182			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.63288			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	9.69159		100.00000	9.63653			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	21.09977		100.00000	20.94680			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	19.20317		100.00000	19.06394			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.85381		100.00000	11.76786			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.85381		100.00000	11.76786			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.33181		100.00000	14.22791			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.41827		100.00000	12.32824			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	67.20056		100.00000	66.81880			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.47225			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.28000			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.31112			0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond		100.00000	66.66670		100.00000	66.66667			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BCP72U	On 06/09/2013	Spot Bond	100.00000	95.30026	100.00000	94.55959				0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.08000	104.63802	2.08000	168.26178				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.30500	93.75903	8.30500	135.81818				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.30500	95.06529	8.30500	136.14646				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.69000	98.03469	8.69000	97.96636				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.17958				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.94508				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	100.27394				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.37004				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.05573				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	52.58441	100.00000	52.20318				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.85000	100.01736	7.85000	99.95460				0.00	0	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.50598				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.45754				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.46769				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.50150				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.53528				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.62952				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	9.21590	100.00000	9.14908				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.29835				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.31439				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.32127				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.32355				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.35101			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.38756			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	5.77082		100.00000	5.72898			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	5.77082		100.00000	5.72898			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.02130			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.10976			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.13388			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.21500	105.52350		8.21500	105.45427			147,870,000,000.00	18,000,000	9,000,000.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.20622			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.33466			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	4.11926		100.00000	4.08939			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	4.11926		100.00000	4.08939			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.36500	103.87953		6.36500	103.82649			0.00	0	600,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.15391			0.00	10,000,000	10,200,000.00
BIDC31	On 04/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.72906			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.04332			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	97.43699			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.92221			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond		100.00000	7.86800		100.00000	7.81095			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	99.91222			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.92194			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.91742			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.90922			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.87504			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	99.82560			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BSR09	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.11872				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	11.27401	100.00000	11.19227				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.94000	110.70850	6.94000	110.64695				0.00	0	701,000.00
CBL08	On 02/11/2016	Spot Bond	9.26500	117.28112	9.26500	117.19456				0.00	0	200,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.50650				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.11113				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.96500	106.64803	8.96500	106.57181				0.00	0	7,123,000.00
CBL12	On 06/09/2018	Spot Bond	11.01000	106.26949	11.01000	106.17668				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	100.39447				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.26000	101.70907	11.26000	101.61828				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.22327				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.15500	103.24640	9.15500	103.17108				37,535,500,000.00	4,100,000	4,202,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	102.24180				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.70000	97.17280	11.70000	102.59914				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.26575				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	101.66206				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.18228				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.11000	94.68699	10.11000	94.61089				0.00	0	825,000.00
CCT01	On 23/06/2023	Spot Bond	10.13500	116.87199	10.13500	116.77731				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.98500	112.75810	9.98500	112.66807				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.38500	117.11515	9.38500	117.02762				0.00	0	22,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.91409				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.51500	105.86313	11.51500	105.76656				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.04474				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.32298				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.89798			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.03149			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.63251			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	101.71858			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.86753			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.86902			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.04113			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.98682			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.86116			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.88917			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.89450			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	101.09543			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond		10.66000	106.09348		10.66000	106.00147			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond		8.24000	104.31640		8.24000	104.24631			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.90214			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.42885			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.60465			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.60465			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.03953			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond		100.00000	23.44043		100.00000	23.27049			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond		100.00000	23.25016		100.00000	23.08160			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond		100.00000	59.91298		100.00000	59.47860			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond		100.00000	59.91298		100.00000	59.47860			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN166		On 30/04/2014	Spot Bond	100.00000	59.91298	100.00000	59.47860				0.00	0	0.00
CLN167		On 30/04/2014	Spot Bond	100.00000	59.91298	100.00000	59.47860				0.00	0	0.00
CLN168		On 30/04/2014	Spot Bond	100.00000	59.91298	100.00000	59.47860				0.00	0	0.00
CLN169		On 30/04/2014	Spot Bond	100.00000	59.91298	100.00000	59.47860				0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.14961				0.00	0	0.00
CLN172		On 30/04/2014	Spot Bond	100.00000	59.91298	100.00000	59.47860				0.00	0	0.00
CLN178		On 15/04/2014	Spot Bond	100.00000	60.34475	100.00000	59.90725				0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.59974				0.00	0	0.00
CLN183		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.47913				0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	101.32191	10.11000	101.24048				0.00	0	0.00
CLN185		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.47913				0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.72476				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	99.96971	2.76000	111.76336				0.00	0	0.00
CLN192		On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	106.06081				0.00	0	0.00
CLN193		On 29/08/2021	Spot Bond	3.14000	108.65909	3.14000	113.33886				0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	103.85086	8.25000	103.78244				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	101.47913				0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.47913				0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	118.29153	3.10000	112.92744				0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	117.93914	2.40000	112.59736				0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.66649				0.00	0	0.00
CLN211		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.56944				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.61428			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.62282			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.00000	104.29577		8.00000	104.22873			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.65627			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.64652			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.47645			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.48462			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.05000	104.47464		8.05000	104.40707			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.05000	104.47464		8.05000	104.40707			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	8.10000	103.31660		8.10000	103.24939			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.18061			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.31384			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.53348			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.53348			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	68.52352	100.17539	68.02593				0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.59945			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.03396			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.19858			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.82702			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.81431			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	99.87387		9.35000	99.79826			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	99.87387		9.35000	99.79826			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.82696			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.82642			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	93.05587			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.70200			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.10876			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.70811			0.00	0	270,000.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.90930			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.90930			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.90930			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.90930			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.90930			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.93427			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.97572			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.97572			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.97572			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.97572			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.97572			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.98264			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.03000	106.49120	9.03000	106.41455			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.39155			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.94756			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.98832			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.98832			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.30594			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.35883			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.71224			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.59090			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.08538			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.07767			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.09540			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.89559			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.78695			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.78677			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.09230			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	101.34148			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.00770			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.88874			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.04685			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.22395			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.22395			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.22395			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.22395			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.07664			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.50668			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.13501			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.13501			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.12117			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.01197			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.12117			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.84086			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.26894			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.01201			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.01201			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.00661			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond		100.00000	7.08118		100.00000	7.02984			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	100.04221			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.82000	94.30172		10.82000	95.04149			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.34000	93.71720		11.34000	96.71209			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.95716			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.28084			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.04116			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.44766			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.34418			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	101.31882		8.80500	102.56106			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.10849			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.45257			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.16547			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.18856			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	101.27777			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.78493			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.53244			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.53244			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.53244			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.31311			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.94668			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.46194			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.45884			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond		100.00000	23.93462		100.00000	23.77691			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond		100.00000	23.93462		100.00000	23.77691			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	36.40961		7.01000	37.00908			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	140.22926			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	0.00076		100.00000	0.00075			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond		100.00000	0.00076		100.00000	0.00075			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond		8.69000	98.03469		8.69000	125.81762			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.30500	30.97414		8.30500	135.81818			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.30500	31.36246		8.30500	136.14646			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	84.77922			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	84.64908			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.75960			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.75960			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.19608			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.10931			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.12641			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.13160			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.44766			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.01756			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.55000		113.95039		8.55000	110.45299			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.61500		103.30796		8.61500	103.23655			0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond	10.02000		115.90243		10.02000	115.80958			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.00000		107.89533		8.00000	107.82598			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.61000		110.55160		9.61000	110.46704			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.13000		97.23541		10.13000	97.15668			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.03500		97.82670		11.03500	97.74061			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.03500		90.54804		11.03500	90.46834			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.46116			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.51203			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.36928			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.26960			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.94545			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.35310			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.47000		92.75057		12.47000	91.31334			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.31108		100.00000	10.21481			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.29900			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.89000		98.22258		7.89000	99.25977			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.26137			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.35610			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.98378			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.16283			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.22230			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000		100.00000		0.00000	101.10315			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	7.00000		104.90928		7.00000	99.82770			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.80000		123.37552		6.80000	123.30792			0.00	0	11,000,000.00
DV22	On 07/02/2020	Spot Bond	8.19500		106.50682		8.19500	106.43711			9,129,230.00	1,114	37,105,114.00
DV23	On 27/02/2023	Spot Bond	8.78000		112.53880		8.78000	112.45868			10,017,980.00	1,141	85,432,141.00
E170	On 01/08/2020	Spot Bond	7.86500		130.38572		7.86500	130.30374			6,511,614,395.00	827,923	18,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	106.50512			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.87629			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.03409			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	102.13889			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	103.84807			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.00010		105.99981		0.00010	130.67504			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.39000		110.84435		2.39000	110.85421			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	2.44000		97.83037		2.44000	97.83868			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.53000		98.07324		2.53000	96.85701			407,330,000,000.00	161,000,000	120,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.51000		105.86553		9.51000	105.78538			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.36000		111.93158		9.36000	111.84814			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.08500		102.66597		10.08500	102.58366			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.75500		90.63218		10.75500	94.89640			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.94924			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.14452			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EPFC05	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.27163			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	60.52746		100.00000	60.08864			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	63.69029		100.00000	63.22854			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond		100.00000	66.66670		100.00000	66.66667			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond		100.00000	99.18478		100.00000	98.38275			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond		100.00000	96.39894		100.00000	95.66119			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	128.05634		3.00000	128.06144			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.96000	104.91672		10.96000	104.82549			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	106.45357			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.47712			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.80272			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.62000	84.82327		9.62000	99.48011			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.94049			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.94570			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.94345			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.93929			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.93730			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.95207			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.95010			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.94856			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.95184			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.94797			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	99.94551			0.00	0	386,376.00
ES15	On 30/08/2015	Spot Bond		6.44000	106.09464		6.44000	106.03954			7,644,280,000.00	1,187,000	2,000,000.00
ES18	On 20/04/2018	Spot Bond		7.41000	110.19182		7.41000	110.12612			16,808,836,590.00	2,268,399	249,650,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Spot Bond		8.34000	111.36186		8.34000	111.28771			8,843,911,140.00	1,060,421	244,646,000.00
ES26	On 02/04/2026	Spot Bond		8.89000	95.17010		8.89000	95.10227			100,786,392,280.00	11,337,052	42,607,000.00
ES33	On 15/09/2033	Spot Bond		9.79000	83.23136		9.81000	83.02002			1,065,612,688,030.00	108,847,057	894,222,000.00
ES42	On 25/04/2042	Spot Bond		10.11500	85.67402		10.11500	87.57429			25,590,950,000,000.00	2,530,000,000	1,345,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.82256			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.55180			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.94594			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.68208			0.00	2,000,000	1,000,000.00
FIFC06	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.96610			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	10.67096		100.00000	10.59360			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	10.38443		100.00000	10.30915			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
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		7.05000	105.81227		7.05000	105.75252			0.00	0	8,400,000.00
FRB05	On 21/12/2018	Spot Bond		9.10000	98.85613		9.10000	98.78405			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.07358			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.07352			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.43546			0.00	0	400,000.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	102.69568			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.90000	106.26507		10.90000	106.17267			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.61312			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond		100.00000	85.28803		100.00000	84.75001			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.15000	122.36412		2.15000	123.19833			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRBI23	On 07/12/2023	Spot Bond	2.21000	131.25356		2.21000	262.64052			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.94000	96.98425		2.94000	141.39900			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.76000	111.35447		2.76000	188.66879			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.21000	117.66005		7.21000	117.59213			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	35.17979		100.00000	34.94798			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	35.17979		100.00000	34.94798			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.09600	56.72726		8.09600	56.00661			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50100	36.21108		9.50100	35.30389			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000	34.98940		9.73000	34.05337			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	90.90944		100.00000	90.24424			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.95845			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.49839			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.91604			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.18862			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.42497			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.42497			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.88952			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.38137			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.35109			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.54812			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.14967			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.27675			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.47736			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	99.97998		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	99.97998		7.47000	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
FRC117	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.52406			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.26239			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.55400			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.68411			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.19625			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	108.73253			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.86593			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.23932			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		99.98391		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.47123			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.76362			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.32695			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.41907			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.67341			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.54941			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.74833			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.85830			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.66881			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.61526			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.44208			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.41447			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.78805			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.76514			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.70247			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.79112			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.51110			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.29587	100.09221	12.20665			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.11158			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.87813			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.34461			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.52112			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.21843			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.44843			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.24567			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	101.26119			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.13877			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.17009			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.57698			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.72161			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.08421			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.72161			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.07161			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.14700			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.69824	13.22500	51.64343			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.07306			0.00	0	0.00
FRC164		On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.69675			0.00	0	0.00
FRC165		On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.69675			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.07460			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.64519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.13006				0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.71500		86.39395	3.71500	89.38023				0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.18548				0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.18548				0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	101.83633				0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.95716				0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	99.35586				0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.87189				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.60472				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.30351				0.00	0	200,000,000.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000	0.00000	100.18562				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.53846				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.25025				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.24258				0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.48016				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000	0.00000	99.50012				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.04893				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.36712				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.39000		118.42418	3.39000	112.27242				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.26734				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.28128				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.37000		108.47864	3.37000	112.43966				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.92000		99.00886	0.92000	118.72216				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.39000		105.53502	3.39000	112.27242				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC72	On 31/01/2017	Spot Bond		1.90000	104.85501		1.90000	120.36638			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		1.97000	107.07109		1.97000	123.71085			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.41662			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond		100.00000	23.39676		100.00000	23.22713			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.96959			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.71168			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond		4.73000	111.67412		4.73000	111.66287			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.74374			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.08758			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.25808			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.68323			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.48717			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.42838			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	101.18435			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.58341			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	101.18284			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.75037			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	103.63363			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.51675			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	9.07323		100.00000	9.00744			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.04000	139.79594		4.04000	139.78986			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.35662			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.13560			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.58218			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	103.11706			0.00	0	100,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	103.07090			0.00	0	6,000,000.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.93918			0.00	0	6,000,000.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.90352			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.72000	125.92043		2.72000	251.95843			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.22000	131.14639		2.22000	262.42588			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.94000	123.70114		2.94000	247.51338			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.52000	101.88158		2.52000	119.81653			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.34278			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.05000	120.32132		2.05000	120.33532			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.55900			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.74578			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.20966			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.98502			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.99000	88.66217		2.99000	88.66577			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond		100.00000	0.77694		100.00000	0.77131			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	14.94150		104.97509	14.82839			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond		0.00000	100.00000		0.00000	100.07252			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	19.34757		101.07593	19.20595			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	10.79728		100.44759	10.71869			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.02384			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	17.63100		100.76967	17.50229			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	101.20819			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS80		On 24/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.33074			0.00	0	0.00
FRS81		On 30/10/2042	Spot Bond	2.59000	98.49803		2.59000	98.50507			0.00	0	0.00
FRS82		On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	102.14137			0.00	0	0.00
FRS83		On 13/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.96738			0.00	0	0.00
FRS84		On 30/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.64700			0.00	0	0.00
FRS85		On 31/01/2025	Spot Bond	2.43000	95.82782		2.43000	101.70051			0.00	0	0.00
FRS86		On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.12596			0.00	0	0.00
FRS87		On 31/01/2025	Spot Bond	2.46000	95.53730		2.46000	101.39194			0.00	0	0.00
FRS88		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.69796			0.00	0	0.00
FRS89		On 09/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.98288			0.00	0	0.00
FRS90		On 07/12/2023	Spot Bond	2.42000	128.99889		2.42000	327.11015			0.00	0	0.00
FRS91		On 13/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.90161			0.00	0	0.00
FRS92		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.78553			0.00	0	0.00
FRS93		On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.15725			0.00	0	0.00
FRS94		On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.14774			0.00	0	0.00
FRS95		On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.14011			0.00	0	0.00
FRX14		On 01/09/2014	Spot Bond	5.90500	106.51524		5.90500	106.46472			0.00	0	1,200,000.00
FRX15		On 14/03/2015	Spot Bond	6.25000	107.43412		6.25000	107.38023			0.00	0	1,100,000.00
FRX16		On 15/09/2016	Spot Bond	7.14000	105.74035		7.14000	105.67988			0.00	0	0.00
FRX17		On 15/09/2017	Spot Bond	7.76000	106.15886		7.76000	106.09300			0.00	0	0.00
FRX18		On 14/04/2018	Spot Bond	7.92000	113.50215		7.92000	113.42991			0.00	0	0.00
FRX19		On 15/11/2019	Spot Bond	8.55500	104.44166		8.55500	104.37037			0.00	0	2,000.00
FRX23		On 28/02/2023	Spot Bond	9.62000	92.00142		9.62000	92.04501			0.00	0	0.00
FRX24		On 10/12/2024	Spot Bond	9.70500	109.10657		9.70500	109.02186			0.00	0	0.00
FRX31		On 21/02/2031	Spot Bond	10.47500	96.94655		10.47500	92.12125			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRX45	On 14/04/2045	Spot Bond		10.83000	77.54983		10.83000	77.48282			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond		0.00000	100.00000		0.00000	0.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.16074			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.70461			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.96500	104.93447		8.96500	104.85906			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	66.66670		100.00000	66.66667			0.00	0	0.00
GPT26	On 30/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.24964			0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.55008			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.55054			0.00	0	0.00
GRA307	On 15/11/2013	Spot Bond		100.00000	80.57395		100.00000	100.00000			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.93676			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.18401			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.11115			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.89258			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.80887			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.60416			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.78456			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.37542			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.38424			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.40129			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond		100.00000	3.36356		100.00000	3.34128			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.42243			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.45174			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRT01	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.23136			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.92805			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.58405			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.31436			0.00	60,000	60,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.01430			0.00	500,000	500,000.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.20114			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.79793			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.04258			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.52104			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.16800			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.25295			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.33712			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.20521			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	105.73446			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	105.73446			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	107.20590			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.52643			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.58803	102.51840		7.58803	99.58525			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	106.01486			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.55294			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.94117	102.53682		7.94117	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	106.37739			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.58700			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.39197		102.56560		8.39197	108.65492			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	107.66076			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.62858			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	108.35994			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	110.18730			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.57777			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.66641			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.69226			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.00500		109.65828		8.00500	109.58815			0.00	0	30,302,000.00
HWAY23	On 07/12/2023	Spot Bond	1.99000		133.63820		1.99000	267.41701			0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.97000		136.70005		1.97000	267.85641			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.77000		95.86660		9.77000	95.79208			0.00	0	13,201,000.00
HWAY35	On 31/07/2035	Spot Bond	9.76500		95.84414		9.76500	95.76967			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.85000		107.86392		1.82000	108.20900			0.00	0	757,817,800.00
I2038	On 31/01/2038	Spot Bond	2.39000		103.50318		2.39000	103.51239			847,733,000,000.00	354,700,000	477,516,000.00
I2046	On 31/03/2046	Spot Bond	2.39000		103.05775		2.39000	103.47223			0.00	0	112,732,000.00
I2050	On 31/12/2050	Spot Bond	2.53000		105.61439		2.53000	105.62259			422,970,460,000.00	167,182,000	360,149,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	91.30000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.10000		109.22520		7.10000	109.16309			0.00	0	16,978,267.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.54792			0.00	0	200,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.40844			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.13759			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.47662			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.90500		104.74372		6.90500	104.68577			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL21	On 15/03/2016	Spot Bond		7.60000	108.43541		7.60000	108.36950			0.00	0	18,750,000.00
IBL22	On 15/03/2018	Spot Bond		8.31500	110.51508		8.31500	110.44171			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.83500	103.80777		6.83500	103.75060			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.43383			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.95171			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		3.89000	109.56925		3.89000	109.56542			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.42000	102.26934		7.42000	102.20794			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.18612			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.19797			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		0.74000	106.11030		0.74000	125.07884			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.12000	104.99094		2.12000	123.47725			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.78036			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.72423			0.00	0	50,100,000.00
IBL39	On 02/04/2018	Spot Bond		7.98500	106.27817		7.98500	106.20999			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.20028			0.00	0	100,000.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.92087			0.00	0	300,000.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.01591			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.53000	99.03592		8.53000	98.96814			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.09500	91.86730		9.09500	91.80071			0.00	0	301,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.22857			0.00	1,312,000	461,600.00
IBL49	On 02/04/2018	Spot Bond		8.06500	86.08786		8.06500	99.93775			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.14500	105.08864		9.14500	100.11105			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.27042			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.27911			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.36000	103.99154		7.36000	100.02249			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL55	On 31/07/2018	Spot Bond		8.31000	103.97237		8.31000	99.54691			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00221		100.00000	0.00219			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.65980		5.00000	101.61866			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.65980		5.00000	101.61866			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.25530		5.00000	100.21495			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.65980		5.00000	101.61866			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.71499		4.00000	101.68215			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.01137			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.92941			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.09303			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	112.30810		9.20000	112.22533			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.93101			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.93101			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.94057			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.55914		100.00000	8.49708			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.40186			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.16244			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.04867			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.10000	103.49740		9.10000	103.42234			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.27062			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.03045			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.62073			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.27228			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	3.69214		100.00000	3.65767			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond		100.00000	92.17172		100.00000	91.47870			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IN222U		On 17/10/2013	Spot Bond		100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
INA335		On 27/08/2013	Spot Bond		5.25000	99.88506	5.25000	99.79903			0.00	0	0.00
INA336		On 03/09/2013	Spot Bond		5.25000	99.78471	5.25000	99.69885			0.00	0	0.00
INA338		On 17/09/2013	Spot Bond		5.35000	99.57673	5.35000	99.48960			0.00	0	0.00
INA339		On 25/09/2013	Spot Bond		5.35000	99.46060	5.35000	99.37367			0.00	0	0.00
INA342		On 15/10/2013	Spot Bond		5.45000	99.15609	5.45000	99.06808			0.00	0	0.00
INA343		On 22/10/2013	Spot Bond		5.45000	99.05343	5.45000	98.96561			0.00	0	0.00
IND234		On 21/08/2013	Spot Bond		100.00000	99.45504	100.00000	98.64865			0.00	0	0.00
IND334		On 20/08/2013	Spot Bond		5.25000	99.98562	5.25000	99.89942			0.00	0	0.00
IND335		On 27/08/2013	Spot Bond		100.00000	97.85523	100.00000	97.07447			0.00	0	0.00
IND336		On 03/09/2013	Spot Bond		100.00000	96.05263	100.00000	95.30026			0.00	0	0.00
IND337		On 10/09/2013	Spot Bond		5.25000	99.68456	5.25000	99.59888			0.00	0	0.00
IND338		On 17/09/2013	Spot Bond		100.00000	92.63959	100.00000	91.93955			0.00	0	0.00
IND339		On 25/09/2013	Spot Bond		100.00000	90.79602	100.00000	90.12346			0.00	0	0.00
IND340		On 01/10/2013	Spot Bond		5.35000	99.37367	5.35000	99.28690			0.00	0	0.00
IND341		On 08/10/2013	Spot Bond		5.35000	99.27246	5.35000	99.18586			0.00	0	0.00
IND342		On 15/10/2013	Spot Bond		100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
IND343		On 22/10/2013	Spot Bond		100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
IND344		On 29/10/2013	Spot Bond		5.45000	98.95098	5.45000	98.86334			0.00	0	0.00
IND345		On 05/11/2013	Spot Bond		5.45000	98.84875	5.45000	98.76129			0.00	0	0.00
IND346		On 12/11/2013	Spot Bond		100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
IND347		On 19/11/2013	Spot Bond		100.00000	79.86871	100.00000	79.34783			0.00	0	0.00
IND348		On 26/11/2013	Spot Bond		100.00000	78.66379	100.00000	78.15846			0.00	0	0.00
IND349		On 03/12/2013	Spot Bond		100.00000	77.49469	100.00000	77.00422			0.00	0	0.00
IND350		On 10/12/2013	Spot Bond		100.00000	76.35983	100.00000	75.88358			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IND351	On 17/12/2013	Spot Bond	100.00000		75.25773	100.00000	74.79508				0.00	0	0.00
INF405	On 28/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.25213				0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.11755				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.06182				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.85899		104.35415	10.85899	103.07892				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.85899		101.81455	10.85899	101.56602				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.12894				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.76747				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.10481				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.44115	6.50000	102.38746				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.22395				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.85770				0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.19101				0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000		25.64836	100.00000	25.46241				0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000		16.41495	100.00000	16.29594				0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.95413				0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	99.95413				0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.06039				0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.16623				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	101.17573				0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.22786				0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.04187				0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.04949				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.11505				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING206		On 18/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.86006			0.00	0	0.00
ING208		On 19/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.84539			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.54592			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.58426			0.00	0	0.00
ING215		On 28/11/2013	Spot Bond	0.00000	100.00000		0.00000	101.17573			0.00	0	0.00
ING216		On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.98096			0.00	0	0.00
ING217		On 17/12/2013	Spot Bond	0.00000	100.00000		0.00000	100.83876			0.00	0	0.00
ING219		On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.69890			0.00	0	0.00
ING220		On 14/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.51301			0.00	0	0.00
ING221		On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.12402			0.00	0	0.00
ING33		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.27871			0.00	0	0.00
ING34		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.27871			0.00	0	0.00
ING46		On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.59114			0.00	0	0.00
ING60U		On 28/02/2014	Spot Bond	100.00000	69.28892		100.00000	68.78657			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.13002			0.00	0	0.00
INJ02		On 30/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.50319			0.00	0	0.00
IP261U		On 27/08/2013	Spot Bond	100.00000	97.85523		100.00000	97.07447			0.00	0	0.00
IP262U		On 26/09/2013	Spot Bond	100.00000	90.57072		100.00000	89.90148			0.00	0	0.00
IP263U		On 06/11/2013	Spot Bond	100.00000	82.20721		100.00000	81.65548			0.00	0	0.00
IPB3		On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.52982			0.00	0	0.00
IPC01U		On 06/11/2013	Spot Bond	100.00000	82.20721		100.00000	81.65548			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.58001			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.59296			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.60164			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.11000	105.20217		8.11000	105.13364			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IPL4	On 29/03/2014	Spot Bond		6.59000	104.94508		6.59000	104.88963			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.44743			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.56500	107.94433		8.56500	107.87056			0.00	0	5,200,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.76832			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.77933			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.15095			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.28000	105.44434		8.28000	105.37424			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	103.45535			0.00	0	200,000.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	101.53577			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.21000	96.76066		3.21000	113.78784			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		4.12000	91.63728		4.12000	123.09023			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.23979			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.94498			0.00	0	100,000.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.75879			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.72127			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.36383			0.00	0	100,000.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.04498			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.46480			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.82000	87.68699		3.82000	88.45038			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.82000	87.61389		3.82000	94.37502			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	101.46195			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		100.00000	0.03074		100.00000	0.03034			15,000,000,000,000.00	150,000,000	1,310,000,000.00
IV03E	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.95372			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.01434			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.60000	111.66601		11.60000	111.56340			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.39123			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		4.12000	90.66478		4.12000	123.09023			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond		100.00000	98.91599		100.00000	98.11828			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond		5.25000	97.44215		5.25000	97.44214			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond		5.25000	99.95687		5.25000	99.87072			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond		5.25000	99.85637		5.25000	99.77039			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond		5.25000	99.75608		5.25000	99.67027			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond		5.25000	99.65598		5.25000	99.57035			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond		5.35000	99.54767		5.35000	99.46060			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond		100.00000	90.57072		100.00000	89.90148			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond		5.35000	99.34473		5.35000	99.25801			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond		5.35000	99.24357		5.35000	99.15703			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond		5.45000	99.12673		5.45000	99.03878			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond		5.45000	99.02414		5.45000	98.93637			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond		5.45000	98.92175		5.45000	98.83416			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond		5.45000	98.81958		5.45000	98.73217			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond		100.00000	80.75221		100.00000	80.21978			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond		100.00000	79.52070		100.00000	79.00433			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond		100.00000	78.32618		100.00000	77.82516			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond		100.00000	77.16702		100.00000	76.68067			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond		100.00000	76.04167		100.00000	75.56936			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond		100.00000	74.94867		100.00000	74.48980			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.07766			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.33527			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.33810			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.31603			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.74585			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.05341			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.29087			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.27882			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.06232			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.28967			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.93707			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.88821			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.39285			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.64755			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.65228			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.66177			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.61908			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.52265			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.33523			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.20628			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.20586			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	80.75221		100.00000	80.21978			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	83.82688		100.00000	83.25792			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	63.61320		100.00000	63.15200			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	49.32707		100.00000	48.86649			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	59.99914		100.00000	59.65829			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.32968			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond		100.00000	10.71141		100.00000	10.63375			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
JDG02U	On 22/01/2015	Spot Bond	100.00000		39.62626	100.00000	39.33897				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.60136				0.00	94,000,000	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		10.68546	100.00000	10.60799				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.63419				0.00	50,000,000	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		51.69586	100.00000	51.21317				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	103.61135				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.34632				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.68500		142.89793	8.68500	142.79892				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.62068				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.45911				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.66500		96.82980	8.66500	96.76286				0.00	0	1,576,000.00
LGL03	On 03/04/2018	Spot Bond	8.71500		67.41119	8.71500	98.77655				0.00	0	100,000.00
LGL04	On 14/08/2020	Spot Bond	8.00000		111.11266	8.00000	110.97332				0.00	0	1,000,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.77755				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.35000		100.63207	11.35000	100.54105				0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.95142				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000		98.91599	100.00000	98.11828				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.56850				0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond	0.00000		100.00000	0.00000	99.64408				0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.20005				0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.09714				0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond	0.00000		100.00000	0.00000	98.74454				0.00	0	0.00
MAQ06U	On 03/09/2013	Spot Bond	100.00000		96.05263	100.00000	95.30026				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.61009				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.14530				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBF027		On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.67176			0.00	0	0.00
MBF028		On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.53658			0.00	0	0.00
MBF029		On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.32760			0.00	0	0.00
MBF030		On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	102.06114			0.00	0	0.00
MBF031		On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.08823			0.00	0	0.00
MBF032		On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.75787			0.00	0	0.00
MBF033		On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.01895			0.00	0	5,000,000.00
MBP013		On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.35705			0.00	0	0.00
MBP18U		On 28/01/2014	Spot Bond	100.00000	85.48333	100.00000	84.90181			0.00	0	0.00
MBP20U		On 17/02/2014	Spot Bond	100.00000	81.72031	100.00000	66.29600			0.00	0	0.00
MBP21U		On 11/04/2014	Spot Bond	100.00000	59.86022	100.00000	59.42624			0.00	0	0.00
MBP22U		On 09/09/2014	Spot Bond	100.00000	38.92595	100.00000	38.64373			0.00	0	0.00
MBP23U		On 13/02/2015	Spot Bond	100.00000	38.00721	100.00000	37.73166			0.00	0	0.00
MBP24U		On 22/03/2016	Spot Bond	100.00000	9.88747	100.00000	9.81579			0.00	0	0.00
MBP25U		On 22/03/2015	Spot Bond	100.00000	24.13934	100.00000	23.96433			0.00	0	0.00
MBP27U		On 04/10/2013	Spot Bond	100.00000	88.80779	100.00000	88.16425			0.00	0	0.00
MBP28U		On 07/11/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
MBSA01		On 16/04/2019	Spot Bond	8.45000	105.65428	8.45000	105.58263			0.00	0	2,000,000.00
MCB3M		On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.26383			0.00	0	0.00
MCB4M		On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.07212			0.00	0	0.00
MCB5M		On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.16796			0.00	0	0.00
MEFSA1		On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	102.30084			0.00	0	0.00
MEFSA2		On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	102.31872			0.00	0	0.00
MEFSA3		On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	102.40814			0.00	0	0.00
MEFSA4		On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.76992			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.80806			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.80000	105.33231		7.80000	105.26626			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.52000	104.60377		8.52000	104.53264			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.43500	104.48205		9.43500	104.40356			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		5.88000	105.85560		5.88000	105.80532			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.96349			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.00230			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.44500	105.35891		9.44500	105.27875			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.25000	105.98364		7.25000	105.92213			0.00	0	24,600,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.43509			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.72500	102.08695		8.72500	102.01551			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.37193			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.42500	102.02404		8.42500	101.95505			0.00	0	2,501,000.00
MTN01U	On 08/10/2013	Spot Bond		100.00000	87.95181		100.00000	87.32057			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond		6.36000	104.30932		6.36000	104.25610			0.00	0	1,400,000.00
MTN02U	On 13/01/2014	Spot Bond		100.00000	71.28906		100.00000	70.87379			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.30000	104.52061		7.30000	104.45953			0.00	0	100,000.00
MTN03U	On 28/10/2013	Spot Bond		100.00000	83.90805		100.00000	83.33333			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		8.37000	106.75632		8.37000	106.68498			0.00	0	900,000.00
MTN04U	On 27/01/2014	Spot Bond		100.00000	69.39163		100.00000	68.99811			0.00	0	0.00
MTN05	On 28/10/2013	Spot Bond		5.60000	102.79599		5.60000	102.74920			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond		100.00000	5.99528		100.00000	5.95182			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond		100.00000	0.24474		100.00000	0.24296			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond		100.00000	6.27296		100.00000	6.22748			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond		100.00000	6.34870		100.00000	6.30267			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
N4A211		On 14/08/2020	Spot Bond		100.89771	5.83368	100.89771	5.79105			0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond		100.61875	5.91260	100.61875	5.86949			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	100.03029			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.03107			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.03169			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.03225			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.03275			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.03286			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.03628			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.04004			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond		100.00000	0.24474	100.00000	0.24296			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond		100.00000	0.24474	100.00000	0.24296			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond		8.98000	97.58224	8.98000	97.51239			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond		7.05000	103.93247	7.05000	100.04083			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond		0.00000	100.00000	0.00000	100.75950			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond		0.00000	100.00000	0.00000	100.69604			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond		0.00000	100.00000	0.00000	100.07979			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond		0.00000	100.00000	0.00000	101.62081			0.00	0	2,000,000.00
NBK14B		On 27/08/2015	Spot Bond		0.00000	100.00000	0.00000	101.83703			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond		0.00000	100.00000	0.00000	101.43331			0.00	0	125,000,000.00
NBK16B		On 25/07/2016	Spot Bond		0.00000	100.00000	0.00000	100.36423			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond		6.90000	111.43035	6.90000	111.36874			0.00	0	2,400,000.00
NBK2B		On 15/09/2015	Spot Bond		0.00000	100.00000	0.00000	101.57155			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NBK3A	On 09/09/2019	Spot Bond		8.70000	117.49303		8.70000	117.41150			0.00	0	708,000.00
NBK4	On 28/10/2024	Spot Bond		10.86000	31.54201		10.86000	31.51530			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.35000	106.80043		7.35000	106.73726			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.53398			0.00	0	100,000.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	100.56413			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.69500	104.34069		6.69500	104.28469			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.22958			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond		7.55000	107.97077		7.55000	107.90556			0.00	0	401,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.93455			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	99.81295			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.00411			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.77023			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.63436			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.41985			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	84.55165			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.33888			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	100.41476			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.45335			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.34248			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.65802			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	80.60543			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.33624			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.44456			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.22869			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.75569			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.01801			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.05269			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.99063			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.72856			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.95260			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.94349			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.94272			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.05000	109.10587		8.05000	109.03569			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.47222			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond		5.14000	104.44932		5.14000	104.40541			0.00	0	702,501.00
NED8	On 08/02/2014	Spot Bond		6.14000	101.49626		6.14000	101.44652			0.00	0	301,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.60503			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.81500	116.06591		11.81500	115.95735			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	109.86424			0.00	0	0.00
NET46	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.98210			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.72893			0.00	0	200,000.00
NILB10	On 08/12/2016	Spot Bond		2.23000	158.19344		2.23000	158.20939			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.49500	105.05856		8.49500	104.98733			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.04500			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.00857			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NPL06	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.00857				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.12500	108.89855	9.12500	108.99635				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	99.90039				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.82811				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.42572				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	101.41152				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.47040				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.32500	108.90887	9.32500	110.27021				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.52930				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.47045				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.50570				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.52500	108.91951	9.52500	109.00917				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.62345				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.55284				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.52924				0.00	0	500,000.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.97614				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.83265				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.57630				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.96500	136.02285	3.96500	136.01731				0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	6.55000	106.52975	6.55000	106.47380				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.19000	119.77612	8.19000	119.69735				0.00	0	8,200,000.00
NRA022	On 31/10/2022	Spot Bond	8.69000	125.89717	8.69000	125.80990				0.00	0	8,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.12500	164.66849	2.12500	164.68650				0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.36500	125.84206	9.36500	125.74769				0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.53582				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.52171			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.59504			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.28778			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.23419			0.00	0	5,000,000.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.98656			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.71039			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	102.21154			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	18.74899		100.00000	18.61306			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	20.10022		100.00000	19.95450			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond		100.00000	20.14701		100.00000	20.00095			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond		100.00000	20.17508		100.00000	20.02881			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond		100.00000	20.84875		100.00000	20.69759			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond		100.00000	21.59728		100.00000	21.44070			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond		100.00000	26.27556		100.00000	26.08507			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.33000	107.97862		6.33000	107.92348			31,017,000,000.00	4,900,000	6,403,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	8.99506		100.00000	8.92984			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	94.52000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	30.87771		100.00000	30.65385			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond		100.00000	10.37893		100.00000	10.30369			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.39852			0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.03775			0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.70096			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond		100.00000	99.45504		100.00000	98.64865			0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.23658			0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.05828			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PPC001		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.00805			0.00	0	200,000.00
PR2A1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.54452			0.00	0	0.00
PR2A1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.97233			0.00	0	0.00
PR2A1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.95473			0.00	0	0.00
PR2A9E		On 15/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.09025			0.00	0	0.00
PR2B1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.06141			0.00	0	0.00
PR2B1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.01232			0.00	0	0.00
PR2B1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.97552			0.00	0	0.00
PR2B5E		On 15/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.04374			0.00	0	0.00
PR2C1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.12248			0.00	0	0.00
PR2C1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.06028			0.00	0	0.00
PR2C1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	101.01392			0.00	0	0.00
PR2D1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.18997			0.00	0	0.00
PR2D1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.11622			0.00	0	0.00
PR2D1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	101.05869			0.00	0	0.00
PRE1A1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.31108			0.00	0	0.00
PRE1A2		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.32079			0.00	0	0.00
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.32516			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.33488			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.37659			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.38628			0.00	0	0.00
PRM1A4		On 15/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.01650			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.32030			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	6.10000	113.32400		6.10000	113.26850			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	5.76000	94.08679		5.76000	94.04325			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R010P	On 21/12/2025	Spot Bond	8.10500		37.51883		8.10500	37.49441			0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.06000		120.04074		6.10000	119.89807		70,994,328,232,920.00	11,715,235,682	15,271,740,000.00	
R158	On 15/09/2015	Spot Bond	6.10000		119.95682		6.10000	119.89807			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.00000		88.46416		6.00000	88.42154			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.10000		126.20282		6.10000	126.14102			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.93000		83.56034		5.93000	83.52054			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.26000		119.57543		8.28500	119.27174		72,395,317,918,840.00	8,764,566,334	12,674,842,334.00	
R187P	On 21/12/2026	Spot Bond	8.02500		35.01056		8.02500	34.98798			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.94500		32.72039		7.94500	32.69950			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.72000		273.38404		1.72000	273.42292		11,854,240,000.00	6,892,000	259,522,150.00	
R201	On 21/12/2014	Spot Bond	5.35000		105.73493		5.39000	105.63624		9,640,528,800.00	1,801,968	972,201,000.00	
R202	On 07/12/2033	Spot Bond	2.31000		201.74045		2.27000	202.97651		1,310,077,230,000.00	567,133,000	1,524,362,200.00	
R2023	On 28/02/2023	Spot Bond	7.88500		102.72473		7.93000	102.36443		24,711,191,074,195.00	3,133,949,407	5,724,386,000.00	
R203	On 15/09/2017	Spot Bond	6.82000		108.52310		6.86500	108.30108		12,128,585,181,680.00	1,778,384,924	4,069,374,000.00	
R2037	On 31/01/2037	Spot Bond	9.39500		92.01011		9.39500	91.94126		6,745,610,000,000.00	718,000,000	1,186,000,000.00	
R204	On 21/12/2018	Spot Bond	7.05500		105.41853		7.10000	105.15623		16,231,859,344,860.00	2,300,759,652	5,107,904,200.00	
R2048	On 28/02/2048	Spot Bond	9.46000		96.88661		9.46000	96.81363		30,155,675,346,500.00	3,187,703,525	2,563,160,000.00	
R205	On 31/03/2014	Spot Bond	100.00000		60.85901		100.00000	60.41779			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.37500		101.52242		5.41500	101.46201		280,843,750,000.00	52,250,000	2,072,322,000.00	
R207	On 15/01/2020	Spot Bond	7.40500		99.90011		7.44500	99.64076		13,954,135,424,195.00	1,884,420,719	5,220,912,105.00	
R208	On 31/03/2021	Spot Bond	7.56500		97.93648		7.61000	97.62760		20,160,922,378,415.00	2,665,026,091	7,979,686,500.00	
R209	On 31/03/2036	Spot Bond	9.18500		74.63409		9.19500	74.50579		62,512,641,537,445.00	6,805,948,997	9,901,257,997.00	
R210	On 31/03/2028	Spot Bond	2.22000		154.13003		2.22000	154.14569		675,990,000,000.00	304,500,000	1,158,931,912.00	
R211	On 31/01/2017	Spot Bond	0.04000		127.99147		0.04000	128.02723		7,736,000,000.00	193,400,000	456,500,000.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R212	On 31/01/2022	Spot Bond		1.55000	128.89475		1.55000	128.91495			500,065,650,000.00	322,623,000	953,693,026.00
R213	On 28/02/2031	Spot Bond		8.95000	86.17328		8.95500	86.07358			32,745,432,169,750.00	3,658,707,505	4,845,730,000.00
R214	On 28/02/2041	Spot Bond		9.40500	74.60514		9.40500	74.54927			38,779,266,638,970.00	4,123,260,674	9,482,863,674.00
R224C	On 15/09/2013	Spot Bond		5.15000	99.62049		5.15000	99.57850			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond		5.25000	97.07235		5.25000	97.03135			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		5.36000	94.48065		5.36000	94.43991			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.16000	90.89575		6.16000	90.85080			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.00000	88.46416		6.00000	88.42154			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.92000	86.05941		5.92000	86.01849			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.93000	83.56034		5.93000	83.52054			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		5.42500	98.19034		5.42500	98.14737			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.44500	95.59383		5.44500	95.55175			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.39500	93.12094		5.39500	93.08031			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.07000	89.58746		6.07000	89.54357			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.94000	87.20561		5.94000	87.16378			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.92000	84.73702		5.92000	84.69651			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		5.98000	82.14096		5.98000	82.10130			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.84000	77.24534		6.84000	77.20277			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.89000	74.53442		6.89000	74.49305			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.10500	71.33160		7.10500	71.29079			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.08500	68.95555		7.08500	68.91621			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.06500	66.67152		7.06500	66.63359			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.05500	64.43615		7.05500	64.39954			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.40500	60.81929		7.40500	60.78305			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.38500	58.73092		7.38500	58.69602			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R339C	On 21/06/2021	Spot Bond		7.53000	56.02226		7.53000	55.98833			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.50000	54.11988		7.50000	54.08723			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.47000	52.29724		7.47000	52.26581			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.44000	50.55062		7.44000	50.52036			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.40000	48.92288		7.40000	48.89375			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.36000	47.36585		7.36000	47.33780			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.22500	41.74262		8.22500	41.71505			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.18500	40.26883		8.18500	40.24236			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.14500	38.86203		8.14500	38.83661			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.10500	37.51883		8.10500	37.49441			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.06500	36.23602		8.06500	36.21254			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.02500	35.01056		8.02500	34.98798			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.98500	33.83958		7.98500	33.81787			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.94500	32.72039		7.94500	32.69950			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.59937			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.77873			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.74129			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.84166			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.68144			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	10.85764		100.00000	10.77892			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.74746		100.00000	3.72029			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.27444			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.18393			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.10949			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.26479			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RCSC15	On 06/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.05959			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.88442			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.21915			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.94904			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	98.08780		100.00000	97.32546			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.83887			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.03777			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.53746			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.93168			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.69213			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.71792			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.20634			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.54355			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond	100.00000	82.91758		100.00000	100.00000			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.33876			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	100.61504			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.32685			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.48949			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.43708			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.43708			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.86488			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.31966			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.75472			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RP013		On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.39049			0.00	0	0.00
RP014		On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.55961			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.76747			0.00	0	0.00
RP017		On 21/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.51158			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	102.86308		12.35000	102.76264			0.00	0	0.00
RP019		On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.45794			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.12142			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	11.91843		100.00000	11.83203			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	101.35689			0.00	0	0.00
RP022		On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.03996			0.00	0	0.00
RPG01		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.65591			0.00	0	0.00
RPG01U		On 25/02/2014	Spot Bond	100.00000	63.07536		100.00000	62.61807			0.00	0	0.00
RPG02		On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.78619			0.00	0	0.00
RPI01		On 22/07/2016	Spot Bond	5.25000	100.39508		5.25000	100.35268			0.00	0	0.00
RPP01U		On 31/08/2018	Spot Bond	100.00000	1.12020		100.00000	1.11216			0.00	0	0.00
RPP04U		On 07/10/2016	Spot Bond	100.00000	6.10189		100.00000	6.05766			0.00	0	0.00
RPP07U		On 31/01/2016	Spot Bond	100.00000	14.05478		100.00000	13.95288			0.00	0	0.00
RPP08U		On 30/04/2020	Spot Bond	100.00000	12.16533		100.00000	12.07713			0.00	0	0.00
RPS001		On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	103.65519			0.00	0	0.00
RPS002		On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	100.70051			0.00	0	0.00
RW21		On 21/04/2021	Spot Bond	8.91000	109.04603		8.91000	108.96814			0.00	0	2,601,000.00
SBC2		On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	98.73301			0.00	0	0.00
SBK12		On 24/11/2016	Spot Bond	7.40000	112.29080		7.40000	112.22431			74,000,000,000.00	10,000,000	30,000,000.00
SBK13		On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	99.80766			0.00	0	300,000.00
SBK14		On 01/12/2017	Spot Bond	8.91500	104.66482		8.91500	104.59003			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	100.47463				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.17408				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000	0.00000	100.34664				0.00	0	1,100,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.47666				0.00	0	200,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.46759				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.40000	105.87945	7.40000	105.81675				0.00	0	11,702,000.00
SBK9	On 10/04/2018	Spot Bond	8.70000	101.86232	8.70000	101.79124				0.00	0	4,701,000.00
SBK111	On 09/04/2014	Spot Bond	1.64000	133.00486	1.64000	133.02465				0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	5.51780	101.14744	5.51780	165.15892				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.56000	116.94846	7.56000	116.87773				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.42000	117.23238	7.42000	117.16277				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.35000	117.37470	7.35000	117.30565				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.26500	103.45820	8.26500	103.38991				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.49500	117.08016	7.49500	117.00995				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.46000	117.15116	7.46000	117.08123				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.05339				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.93446				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.21552				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.84068				0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	83.60292	100.00000	83.04056				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.91500	107.00155	7.91500	106.93386				0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.15299				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.92183				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.97040				0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.96759	100.00000	1.95456				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.00651				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBS19	On 23/06/2021	Spot Bond		9.26000	106.61171		9.26000	106.53264			0.00	0	100,000.00
SBS20	On 15/05/2026	Spot Bond		9.93500	103.41228		9.93500	103.33056			0.00	0	100,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.01873			0.00	0	200,000.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.34620			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.15470			0.00	0	100,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	99.82388			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.59000	103.32593		8.59000	103.25512			0.00	0	1,604,000.00
SBS3	On 25/05/2026	Spot Bond		8.98500	96.00195		8.98500	95.93319			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.31000	98.17186		9.31000	98.09906			0.00	0	486,000.00
SBS9	On 07/07/2016	Spot Bond		7.28000	111.91072		7.28000	111.84551			0.00	0	75,902,000.00
SBSI11	On 07/12/2023	Spot Bond		2.25000	130.82552		2.25000	261.78317			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		0.74000	106.11030		0.74000	125.07884			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	107.81000			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	6.43634		100.00000	6.38967			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	152.76316		0.00000	82.63494			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SHI05	On 31/01/2017	Spot Bond	1.31000	109.39521		1.31000	122.73671			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.44115		6.50000	102.38746			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.17729			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.92439			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.65167			0.00	40,000,000	35,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.96500	100.51124		8.96500	100.43901			0.00	0	411,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.02947			0.00	50,900,000	25,225,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.68942			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.02800			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.92383			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.28606			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.01500	102.20716		5.01500	102.20716			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.40000	106.01267		7.40000	105.94989			0.00	0	8,400,000.00
SLI3	On 15/08/2023	Spot Bond	8.70000	104.44854		8.70000	8.70000			20,253,600,000,000.00	2,328,000,000	1,160,000,000.00
SNT01	On 15/09/2017	Spot Bond	8.31500	103.28837		8.31500	103.21979			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.06398			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	99.91502			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.10381			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	99.91442			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.16500	105.01686		8.16500	104.94798			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.83454			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.54734			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.57013			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.29000	96.72551		9.29000	96.65355			0.00	0	29,243,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.45016			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.02421			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.42964			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.21800	89.29294		9.21800	89.22700			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.28000	88.98813		9.28000	88.92199			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.63500	104.06231		6.63500	104.00665			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.70500	93.64766		8.70500	93.58263			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.14156			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.04500	104.20966		8.04500	104.14267			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	7.00000	118.08988		7.00000	118.02366			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.57000	99.88110		2.57000	100.26947			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.05000	100.64102		8.05000	100.99350			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.43994			0.00	0	0.00
SSN014		On 23/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.59744			0.00	0	0.00
SY1000		On 20/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.94237			0.00	0	0.00
SY1002		On 22/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.94245			0.00	0	0.00
SY1003		On 27/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.84135			0.00	0	0.00
SY1004		On 29/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.81239			0.00	0	0.00
SY1005		On 09/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.65273			0.00	0	0.00
SY1006		On 17/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.53263			0.00	0	0.00
SY1008		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.34567			0.00	0	0.00
SY1009		On 21/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.03771			0.00	0	0.00
SY1010		On 21/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.92771			0.00	0	0.00
SY1011		On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.92038			0.00	0	0.00
SY1012		On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	98.92081			0.00	0	0.00
SY1013		On 05/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.82247			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SY1014		On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.41390			0.00	0	0.00
SY1015		On 14/11/2013	Spot Bond	100.00000	80.75221		100.00000	80.21978			10,200,000,000,000.00	102,000,000	51,000,000.00
SY1016		On 18/11/2013	Spot Bond	100.00000	80.04386		100.00000	79.52070			0.00	0	0.00
SYN923		On 21/08/2013	Spot Bond	100.00000	99.45504		100.00000	98.64865			0.00	0	0.00
SYN924		On 22/08/2013	Spot Bond	100.00000	99.18478		100.00000	98.38275			0.00	0	0.00
SYN925		On 23/08/2013	Spot Bond	100.00000	98.91599		100.00000	98.11828			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	100.00000			0.00	0	0.00
SYN998		On 15/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SYN999		On 19/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.95665			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.66000	116.14236		6.66000	116.08000			0.00	0	0.00
SZ25		On 30/09/2025	Spot Bond	8.84500	104.58820		8.84500	104.51403			0.00	0	0.00
T018		On 15/07/2014	Spot Bond	100.00000	54.45901		100.00000	54.10018			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	38.94179		100.00000	38.65946			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	15.91713		100.00000	15.80172			0.00	0	0.00
TFS06		On 20/03/2014	Spot Bond	6.62500	104.12286		6.62500	104.06755			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.48260			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.23020			0.00	0	0.00
TFS114		On 16/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.90306			0.00	0	0.00
TFS115		On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.53434			0.00	0	0.00
TFS83		On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.30149			0.00	0	0.00
TFS84		On 28/07/2016	Spot Bond	7.35000	104.02410		7.35000	103.96292			0.00	0	0.00
TFS90A		On 05/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.14297			0.00	0	0.00
TFS93		On 17/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.95492			0.00	0	0.00
TFS97		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.02964			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.51357				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.52910				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	100.67012	7.83000	100.60710				407,160,000,000.00	52,000,000	26,000,000.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.50502				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.52444				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.55962				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.50502				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.52444				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	75.93630	7.16000	100.52719				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.56246				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.55937				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.63368				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.62363				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.92548				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.89112				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.24142				0.00	200,000	1,100,000.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.25343				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	101.68385	8.73000	100.35456				0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.27028				0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.30317				0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.41898				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.53366				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.24001	101.06155	6.19434				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.50191				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	104.72075				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.57177			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.60275			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.92853			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.51089			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.52189			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.52974			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.52189			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.52974			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.53366			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.51718			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.52974			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.57290			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.57290			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.57290			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.63559			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.65125			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.63168			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.94380			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.96324			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.95546			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.85163			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.05000		109.59865		8.05000	109.52777			0.00	0	702,000.00
TL20	On 22/02/2020	Spot Bond	7.62000		94.78956		7.62000	94.70744			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.80500		107.54465		7.80500	107.47754			0.00	0	1,019,445,000.00
TN20	On 17/09/2020	Spot Bond	8.60000		114.32796		8.60000	114.24951			7,258,400.00	844	258,040,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TN23	On 06/11/2023	Spot Bond	8.95500	115.23561	8.95500	115.15334				7,558,020.00	844	77,267,000.00
TN25	On 19/08/2025	Spot Bond	9.29500	101.46416	9.29500	101.38779				0.00	0	154,000,000.00
TN27	On 14/11/2027	Spot Bond	9.36000	98.74233	9.36000	98.66871				0.00	0	22,695,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.91902				0.00	0	300,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.25624				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.01667				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.01724				0.00	0	2,458,754.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.01721				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.01963				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.02482				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.70554				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.73410				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.75121				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.67927	10.00000	99.59925				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.68724	9.75000	99.60921				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.69491	100.00000	9.62010				0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	98.91599	100.00000	98.11828				0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	97.43145				0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.10228				0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	96.41429				0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	98.91324				0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	100.00000	0.00000	96.31896				0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	98.72493				0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	100.00000	0.00000	96.09775				0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000	0.00000	95.81423				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TSP146	On 27/12/2013	Spot Bond	0.00000		100.00000		0.00000	98.03829			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000		100.00000		0.00000	97.83675			0.00	0	0.00
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	101.34219			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.26925			0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.57506			0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.54638			0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.51589			0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.47167			0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.23627			0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.11776			0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond	100.00000		80.75221		100.00000	80.21978			53,200,000,000,000.00	532,000,000	439,000,000.00
TWC026	On 18/11/2013	Spot Bond	100.00000		80.04386		100.00000	100.00000			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	100.55233			0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond	100.00000		80.75221		100.00000	80.21978			800,000,000,000.00	8,000,000	8,000,000.00
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	100.46904			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond	100.00000		80.75221		100.00000	80.21978			1,500,000,000,000.00	15,000,000	15,000,000.00
UG21	On 02/03/2021	Spot Bond	9.01000		114.03881		9.01000	113.95691			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.06475			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.57184			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.87279			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.20500		107.63574		9.20500	107.55679			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000		83.46299		100.00000	82.90409			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
VIP1B3	On 07/11/2013	Spot Bond	100.00000		83.55527	100.00000	82.99575				0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000		83.58602	100.00000	83.02629				0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000		100.00000	0.00000	100.73961				0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.77653				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.14139				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.14642				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.14671				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.87109				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.89780				0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.17195				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000		100.00000	0.00000	134.63000				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.46000		117.87400	6.46000	117.81292				0.00	0	92,001,000.00
WS05	On 01/08/2018	Spot Bond	0.35000		241.80042	0.35000	241.86184				0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.50000		106.13902	6.50000	106.08368				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.37000		107.29652	7.37000	107.23323				0.00	0	84,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.65500		108.19279	7.65500	108.12655				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.07000		106.78914	8.07000	106.72028				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.15000		106.83252	8.15000	106.76297				0.00	0	15,000,000.00
Z006	On 31/08/2013	Spot Bond	5.36500		99.82393	5.36500	99.78001				0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.42500		98.49219	5.42500	98.44896				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.05000		89.48423	6.05000	89.44076				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.41500		96.76873	5.41500	96.72636				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.42500		95.47989	5.42500	95.43823				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.98000		88.01461	5.98000	87.97211				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.40500		93.40177	5.40500	93.36117				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Z071	On 01/07/2015	Spot Bond	6.05000	89.46974	6.05000	89.42628				0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	7.04500	65.48640	7.04500	65.44945				0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	12.19519	100.00000	12.12591				0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04911	100.00000	0.04883				0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	12.19519	100.00000	12.12591				0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	32.67596	100.00000	32.49033				0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	33.42914	100.00000	33.23923				0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	31.33892	100.00000	31.16089				0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	31.33892	100.00000	31.16089				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	29.71607	100.00000	29.54725				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	29.71607	100.00000	29.54725				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	28.12379	100.00000	27.96402				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	28.12379	100.00000	27.96402				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	26.46563	100.00000	26.31528				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	26.46563	100.00000	26.31528				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	24.95257	100.00000	24.81082				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	24.95257	100.00000	24.81082				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	23.48138	100.00000	23.34798				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	23.48138	100.00000	23.34798				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	22.22318	100.00000	22.09693				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	21.03239	100.00000	20.91291				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	15.72909	100.00000	15.63973				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	14.85803	100.00000	14.77363				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	13.98201	100.00000	13.90258				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	13.98201	100.00000	13.90258				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA027		On 20/07/2016	Spot Bond		100.00000	13.23281	100.00000	13.15764		0.00	0	0.00
ZA028		On 19/08/2016	Spot Bond		100.00000	12.50000	100.00000	12.42899		0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond		100.00000	11.76301	100.00000	11.69618		0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>534,444,330,292,635.00</b>	<b>9,014,749,273</b>	<b>03 453 472 099.00</b>
<b>Grand Total:</b>										<b>534,445,010,743,289.00</b>	<b>9,014,800,441</b>	<b>03 455 584 586.00</b>