



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 02/09/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On 16/09/2013	Foreign Exchange Future	10.25640	10.25640		10.28390	10.28390		15.98	351,815,032.80	34,302	677,100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,956.40350	2.95640	2,983.90070	2.98390	2,956.403	42.48	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.00350	0.00000	0.00070	0.00000	0.004	42.48	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,756.41340	1.75641	1,783.91560	1.78392	1,756.413	26.06	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	0.01340	0.00001	0.01560	0.00002	0.013	26.06	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,556.43350	1.55643	1,583.94740	1.58395	1,556.434	24.43	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	0.03350	0.00003	0.04740	0.00005	0.034	24.43	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	1,506.44230	1.50644	1,533.96240	1.53396	1,506.442	24.02	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	0.04230	0.00004	0.06240	0.00006	0.042	24.02	0	2,630.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	1,456.45350	1.45645	1,483.98220	1.48398	1,456.454	23.62	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	0.05350	0.00005	0.08220	0.00008	0.053	23.62	0	100.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,406.46780	1.40647	1,434.00820	1.43401	1,406.468	23.21	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	0.06780	0.00007	0.10820	0.00011	0.068	23.21	0	2,193.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	1,256.53940	1.25654	1,284.14570	1.28415	1,256.539	21.98	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	0.13940	0.00014	0.24570	0.00025	0.139	21.98	0	6,202.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	0.37530	0.00038	0.72310	0.00072	0.375	20.35	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	1,056.77530	1.05678	1,084.62310	1.08462	1,056.775	20.35	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	956.98280	0.95698	985.13160	0.98513	956.983	19.39	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	0.58280	0.00058	1.23160	0.00123	0.583	19.39	0	75,438.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	907.10690	0.90711	935.44600	0.93545	907.107	18.84	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	0.70690	0.00071	1.54600	0.00155	0.707	18.84	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	0.86200	0.00086	1.94230	0.00194	0.862	18.29	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	857.26200	0.85726	885.84230	0.88584	857.262	18.29	0	400.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Call	757.70410	0.75770	786.97630	0.78698	757.704	17.19	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.50	Put	1.30410	0.00130	3.07630	0.00308	1.304	17.19	0	6.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Put	1.61890	0.00162	3.87760	0.00388	1.619	16.63	0	43,095.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.55	Call	708.01890	0.70802	737.77760	0.73778	708.019	16.63	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	618.82970	0.61883	649.79400	0.64979	618.830	15.64	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	2.42970	0.00243	5.89400	0.00589	2.430	15.64	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	608.94540	0.60895	640.07540	0.64008	608.945	15.53	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	2.54540	0.00255	6.17540	0.00618	2.545	15.53	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	599.06730	0.59907	630.37060	0.63037	599.067	15.42	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	2.66730	0.00267	6.47060	0.00647	2.667	15.42	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.70	Call	559.62580	0.55963	591.69990	0.59170	559.626	14.98	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2013		Foreign Exchange Future	9.70	Put	3.22580	0.00323	7.79990	0.00780	3.226	14.98	0.00	0	3,201.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.75	Call	510.52270	0.51052	543.75390	0.54375	510.523	14.43	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.75	Put	4.12270	0.00412	9.85390	0.00985	4.123	14.43	0.00	0	1,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.80	Put	6.76070	0.00676	12.44800	0.01245	6.761	14.59	0.00	0	6,500.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.80	Call	463.16070	0.46316	496.34800	0.49635	463.161	14.59	0.00	0	600.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.85	Put	10.63000	0.01063	15.71950	0.01572	10.630	14.74	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.85	Call	417.03000	0.41703	449.61950	0.44962	417.030	14.74	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.90	Call	372.47840	0.37248	405.88070	0.40588	372.478	14.90	1,214,267.20	118	2,830.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.90	Put	16.07840	0.01608	21.98070	0.02198	16.078	14.90	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.00	Call	289.55230	0.28955	323.98730	0.32399	289.552	15.20	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.00	Put	33.15230	0.03315	40.08730	0.04009	33.152	15.20	0.00	0	22,194.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.06	Put	48.24460	0.04824	55.18690	0.05519	48.245	15.39	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.06	Call	244.64460	0.24464	279.08690	0.27909	244.645	15.39	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.10	Call	217.01650	0.21702	251.14230	0.25114	217.017	15.51	0.00	0	1.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.10	Put	60.61650	0.06062	67.24230	0.06724	60.616	15.51	0.00	0	10,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.12	Put	67.53320	0.06753	73.89760	0.07390	67.533	15.58	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.12	Call	203.93320	0.20393	237.79760	0.23780	203.933	15.58	0.00	0	2,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.15	Call	185.24580	0.18525	218.58800	0.21859	185.246	15.67	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.15	Put	78.84580	0.07885	84.68800	0.08469	78.846	15.67	0.00	0	100.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.20	Put	100.24010	0.10024	104.87180	0.10487	100.240	15.82	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.20	Call	156.64010	0.15664	188.77180	0.18877	156.640	15.82	0.00	0	1,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.25	Call	131.21660	0.13122	161.74280	0.16174	131.217	15.98	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.25	Put	124.81660	0.12482	127.84280	0.12784	124.817	15.98	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.27	Put	136.13520	0.13614	137.81270	0.13781	136.135	16.12	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.27	Call	122.53520	0.12254	151.71270	0.15171	122.535	16.12	0.00	0	15,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.30	Put	154.02330	0.15402	153.59360	0.15359	154.023	16.32	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.30	Call	110.42330	0.11042	137.49360	0.13749	110.423	16.32	0.00	0	35,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.32	Put	166.53190	0.16653	164.65920	0.16466	166.532	16.46	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.32	Call	102.93190	0.10293	128.55920	0.12856	102.932	16.46	0.00	0	200.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.40	Put	220.85390	0.22085	215.04990	0.21505	220.854	17.01	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.40	Call	77.25390	0.07725	98.94990	0.09895	77.254	17.01	0.00	0	6.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.50	Put	297.02180	0.29702	287.66820	0.28767	297.022	17.70	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.50	Call	53.42180	0.05342	71.56820	0.07157	53.422	17.70	0.00	0	4,200.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.60	Put	380.29660	0.38030	367.57160	0.36757	380.297	18.39	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.60	Call	36.69660	0.03670	51.47160	0.05147	36.697	18.39	0.00	0	24,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.65	Put	423.98040	0.42398	409.70590	0.40971	423.980	18.74	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.65	Call	30.38040	0.03038	43.60590	0.04361	30.380	18.74	0.00	0	5,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.70	Put	468.74840	0.46875	453.03630	0.45304	468.748	19.08	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.70	Call	25.14840	0.02515	36.93630	0.03694	25.148	19.08	0.00	0	10,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.75	Put	514.42450	0.51442	497.39330	0.49739	514.424	19.43	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.75	Call	20.82450	0.02082	31.29330	0.03129	20.824	19.43	0.00	0	19,088.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.80	Put	560.80460	0.56080	542.62540	0.54263	560.805	19.75	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.80	Call	17.20460	0.01720	26.52540	0.02653	17.205	19.75	0.00	0	50,958.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.00	Call	8.09350	0.00809	14.18690	0.01419	8.094	21.07	0.00	0	37,500.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.00	Put	751.69350	0.75169	730.28690	0.73029	751.694	21.07	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.30	Call	2.75930	0.00276	6.02040	0.00602	2.759	23.05	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.30	Put	1,046.35930	1.04636	1,022.12040	1.02212	1,046.359	23.05	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.60	Call	0.81260	0.00081	2.02720	0.00203	0.813	24.37	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.60	Put	1,344.41260	1.34441	1,318.12720	1.31813	1,344.413	24.37	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.90	Call	0.24880	0.00025	0.55890	0.00056	0.249	25.69	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	11.90	Put	1,643.84880	1.64385	1,616.65890	1.61666	1,643.849	25.69	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.25	Put	1,993.66740	1.99367	1,966.21770	1.96622	1,993.667	27.22	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.25	Call	0.06740	0.00007	0.11770	0.00012	0.067	27.22	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.50	Call	0.07120	0.00007	0.07140	0.00007	0.071	30.18	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	12.50	Put	2,243.67120	2.24367	2,216.17140	2.21617	2,243.671	30.18	0.00	0	0.00
\$ / R	On	23/09/2013		Any day expiry			10.26720	10.26720	10.29500	10.29500		16.06	0.00	0	0.00
\$ / R	On	23/09/2013		Any day expiry	9.28	Call	988.69740	0.98870	1,017.37680	1.01738	988.697	18.21	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 23/09/2013	Any day expiry	9.28	Put	1.49740	0.00150	2.37680	0.00238	1.497	18.21	0.00	0	1,200.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Call	978.76090	0.97876	1,007.48950	1.00749	978.761	18.14	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Put	1.56090	0.00156	2.48950	0.00249	1.561	18.14	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Put	1.62730	0.00163	2.60740	0.00261	1.627	18.06	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Call	968.82730	0.96883	997.60740	0.99761	968.827	18.06	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Call	958.89650	0.95890	987.72380	0.98772	958.896	17.99	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Put	1.69650	0.00170	2.72380	0.00272	1.697	17.99	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Put	26.96110	0.02696	31.31550	0.03132	26.961	15.09	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Call	414.16110	0.41416	446.31550	0.44632	414.161	15.09	0.00	0	2,400.00
\$ / R	On 26/09/2013	Any day expiry			10.27180	10.27180	10.29970	10.29970		16.17	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Call	2,071.80900	2.07181	2,099.71430	2.09971	2,071.809	23.08	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Put	0.00900	0.00001	0.01430	0.00001	0.009	23.08	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Call	2,021.81170	2.02181	2,049.72410	2.04972	2,021.812	22.84	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Put	0.01170	0.00001	0.02410	0.00002	0.012	22.84	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Call	1,971.81520	1.97182	1,999.73950	1.99974	1,971.815	22.60	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Put	0.01520	0.00002	0.03950	0.00004	0.015	22.60	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Call	1,033.54860	1.03355	1,062.00000	1.06200	1,033.549	18.10	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Put	1.74860	0.00175	2.30000	0.00230	1.749	18.10	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Call	1,023.63450	1.02363	1,052.09970	1.05210	1,023.634	18.05	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Put	1.83450	0.00183	2.39970	0.00240	1.834	18.05	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Call	1,013.71290	1.01371	1,042.20360	1.04220	1,013.713	17.99	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Put	1.91290	0.00191	2.50360	0.00250	1.913	17.99	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Put	5.48160	0.00548	7.65130	0.00765	5.482	16.41	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Call	767.28160	0.76728	797.35130	0.79735	767.282	16.41	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.55	Call	728.29260	0.72829	758.81410	0.75881	728.293	16.16	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.55	Put	6.49260	0.00649	9.11410	0.00911	6.493	16.16	0.00	0	500.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Call	679.82350	0.67982	711.01020	0.71101	679.824	15.84	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Put	8.02350	0.00802	11.31020	0.01131	8.024	15.84	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Call	584.04890	0.58405	616.94690	0.61695	584.049	15.21	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Put	12.24890	0.01225	17.24690	0.01725	12.249	15.21	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Put	279.00880	0.27901	271.58080	0.27158	279.009	17.25	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Call	110.80880	0.11081	131.28080	0.13128	110.809	17.25	0.00	0	500.00
\$ / R	On 22/10/2013	Any day expiry			10.31190	10.31190	10.34130	10.34130		16.18	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	932.55920	0.93256	963.75540	0.96376	932.559	15.10	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	10.65920	0.01066	12.45540	0.01246	10.659	15.10	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	923.04350	0.92304	954.30190	0.95430	923.044	15.09	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	11.14350	0.01114	13.00190	0.01300	11.143	15.09	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	913.54680	0.91355	944.86830	0.94487	913.547	15.09	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	11.64680	0.01165	13.56830	0.01357	11.647	15.09	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	15.09200	0.01509	17.42070	0.01742	15.092	15.05	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	856.99200	0.85699	888.72070	0.88872	856.992	15.05	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	132.88990	0.13289	133.97730	0.13398	132.890	15.57	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	374.78990	0.37479	405.27730	0.40528	374.790	15.57	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry			10.31660	10.31660	10.34620	10.34620		16.24	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	845.17990	0.84518	877.34600	0.87735	845.180	15.09	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	18.57990	0.01858	21.14600	0.02115	18.580	15.09	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	835.93800	0.83594	868.17740	0.86818	835.938	15.09	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	19.33800	0.01934	21.97740	0.02198	19.338	15.09	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	826.72120	0.82672	859.03610	0.85904	826.721	15.08	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	20.12120	0.02012	22.83610	0.02284	20.121	15.08	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	790.12600	0.79013	822.74830	0.82275	790.126	15.06	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	23.52600	0.02353	26.54830	0.02655	23.526	15.06	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	150.65050	0.15065	151.40960	0.15141	150.650	15.71	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	367.25050	0.36725	397.60960	0.39761	367.251	15.71	0.00	0	6,000.00
\$ / R	On 28/10/2013	Any day expiry			10.32120	10.32120	10.35100	10.35100		16.13	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	2,071.68790	2.07169	2,101.65680	2.10166	2,071.688	20.15	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	0.48790	0.00049	0.65680	0.00066	0.488	20.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	2,021.75610		2.02176		2,051.76800	2.05177	2,021.756	19.90	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	0.55610		0.00056		0.76800	0.00077	0.556	19.90	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	906.86550		0.90687		938.83750	0.93884	906.866	15.01	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	15.66550		0.01567		17.83750	0.01784	15.665	15.01	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	897.51290		0.89751		929.55150	0.92955	897.513	15.01	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	16.31290		0.01631		18.55150	0.01855	16.313	15.01	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	888.18220		0.88818		920.28950	0.92029	888.182	15.00	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	16.98220		0.01698		19.28950	0.01929	16.982	15.00	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	30.12390		0.03012		33.56860	0.03357	30.124	14.93	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	751.32390		0.75132		784.56860	0.78457	751.324	14.93	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	664.02190		0.66402		698.09630	0.69810	664.022	14.88	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	42.82190		0.04282		47.09630	0.04710	42.822	14.88	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			10.32280		10.32280		10.35260	10.35260		16.15	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	25.87250		0.02587		28.94250	0.02894	25.873	14.97	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	798.67250		0.79867		831.54250	0.83154	798.673	14.97	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	447.25800		0.44726		436.89150	0.43689	447.258	17.45	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	170.05800		0.17006		189.49150	0.18949	170.058	17.45	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry			10.36860		10.36860		10.39800	10.39800		16.31	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	2,070.40270		2.07040		2,100.39750	2.10040	2,070.403	18.52	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	1.80270		0.00180		2.39750	0.00240	1.803	18.52	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	970.77110		0.97077		1,003.27360	1.00327	970.771	14.95	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	32.17110		0.03217		35.27360	0.03527	32.171	14.95	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	961.80560		0.96181		994.35880	0.99436	961.806	14.95	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	33.20560		0.03321		36.35880	0.03636	33.206	14.95	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	952.86660		0.95287		985.47040	0.98547	952.867	14.96	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	34.26660		0.03427		37.47040	0.03747	34.267	14.96	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	865.03900		0.86504		898.13520	0.89814	865.039	14.96	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	46.43900		0.04644		50.13520	0.05014	46.439	14.96	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	70.77680		0.07078		75.09680	0.07510	70.777	14.96	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	739.37680		0.73938		773.09680	0.77310	739.377	14.96	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	204.93620		0.20494		222.00650	0.22201	204.936	17.82	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	586.33620		0.58634		574.00650	0.57401	586.336	17.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.39410		10.39410		10.42340	10.42340		16.49	86,790,735.00	8,350	143,648.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,994.54380		2.99454		3,023.95440	3.02395	2,994.544	21.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.44380		0.00044		0.55440	0.00055	0.444	21.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,395.65950		2.39566		2,425.13750	2.42514	2,395.660	19.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	1.55950		0.00156		1.73750	0.00174	1.559	19.36	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,652.58480		1.65258		1,682.53620	1.68254	1,652.585	16.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	8.48480		0.00848		9.13620	0.00914	8.485	16.81	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	12.00680		0.01201		13.21490	0.01321	12.007	16.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,506.10680		1.50611		1,536.61490	1.53661	1,506.107	16.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,478.99990		1.47900		1,509.63690	1.50964	1,479.000	16.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	12.79990		0.01280		14.13690	0.01414	12.800	16.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,430.54700		1.43055		1,461.43910	1.46144	1,430.547	16.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	14.34700		0.01435		15.93910	0.01594	14.347	16.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	15.08630		0.01509		16.80070	0.01680	15.086	16.05	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,409.18630		1.40919		1,440.20070	1.44020	1,409.186	16.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	16.07130		0.01607		17.94940	0.01795	16.071	15.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,382.27130		1.38227		1,413.44940	1.41345	1,382.271	15.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	23.63080		0.02363		26.76460	0.02676	23.631	15.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,217.73080		1.21773		1,250.16460	1.25016	1,217.731	15.44	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	38.12860		0.03813		41.80050	0.04180	38.129	14.99	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	1,032.22860		1.03223		1,065.20050	1.06520	1,032.229	14.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	902.12660		0.90213		934.26550	0.93427	902.127	15.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	58.02660		0.05803		60.86550	0.06087	58.027	15.03	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	860.28500		0.86028		892.55560	0.89256	860.285	15.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	66.18500		0.06619		69.15560	0.06916	66.185	15.04	0.00	0	10,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	83.03080		0.08303		86.18860	0.08619	83.031	15.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	787.13080		0.78713		819.58860	0.81959	787.131	15.06	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	779.18350		0.77918		811.65690	0.81166	779.184	15.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	85.08350		0.08508		88.25690	0.08826	85.084	15.06	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	107.72150		0.10772		110.99540	0.11100	107.721	15.09	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	701.82150		0.70182		734.39540	0.73440	701.821	15.09	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	120.54880		0.12055		123.82370	0.12382	120.549	15.10	0.00	0	10,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	664.64880		0.66465		697.22370	0.69722	664.649	15.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	170.34920		0.17035		168.54210	0.16854	170.349	15.38	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	564.44920		0.56445		591.94210	0.59194	564.449	15.38	0.00	0	200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	505.50370		0.50550		532.07930	0.53208	505.504	15.66	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	211.40370		0.21140		208.67930	0.20868	211.404	15.66	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Put	257.53700		0.25754		253.78520	0.25379	257.537	15.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Call	451.63700		0.45164		477.18520	0.47719	451.637	15.94	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Call	426.56590		0.42657		451.55970	0.45156	426.566	16.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Put	282.46590		0.28247		278.15970	0.27816	282.466	16.07	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	292.77500		0.29277		288.24480	0.28824	292.775	16.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	416.87500		0.41688		441.64480	0.44164	416.875	16.13	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	308.60040		0.30860		303.72280	0.30372	308.600	16.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	402.70040		0.40270		427.12280	0.42712	402.700	16.21	0.00	0	10,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Put	341.51540		0.34152		0.00000	0.00000	341.515	16.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.36	Call	375.61540		0.37562		0.00000	0.00000	375.615	16.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	358.47250		0.35847		381.69940	0.38170	358.473	16.49	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	364.37250		0.36437		358.29940	0.35830	364.373	16.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Put	413.64350		0.41364		405.13550	0.40514	413.643	16.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.48	Call	327.74350		0.32774		348.53550	0.34854	327.743	16.77	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Put	432.81930		0.43282		423.55310	0.42355	432.819	16.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.51	Call	316.91930		0.31692		336.95310	0.33695	316.919	16.88	0.00	0	3,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	458.95370		0.45895		449.10640	0.44911	458.954	17.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	303.05370		0.30305		322.50640	0.32251	303.054	17.03	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Put	465.58560		0.46559		455.59570	0.45560	465.586	17.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.56	Call	299.68560		0.29969		318.99570	0.31900	299.686	17.06	0.00	0	18,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	286.59970		0.28660		305.33310	0.30533	286.600	17.20	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	492.49970		0.49250		481.93310	0.48193	492.500	17.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	256.44690		0.25645		273.76500	0.27377	256.447	17.56	0.00	0	550.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	562.34690		0.56235		550.36500	0.55036	562.347	17.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	635.57170		0.63557		622.22090	0.62222	635.572	17.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	229.67170		0.22967		245.62090	0.24562	229.672	17.92	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	665.72870		0.66573		651.84710	0.65185	665.729	18.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	219.82870		0.21983		235.24710	0.23525	219.829	18.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Put	727.49440		0.72749		712.50250	0.71250	727.494	18.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.92	Call	201.59440		0.20159		215.90250	0.21590	201.594	18.36	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	791.18780		0.79119		774.90030	0.77490	791.188	18.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	185.28780		0.18529		198.30030	0.19830	185.288	18.66	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	956.76430		0.95676		938.08330	0.93808	956.764	19.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	150.86430		0.15086		161.48330	0.16148	150.864	19.42	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	130.03110		0.13003		139.21570	0.13922	130.031	19.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,085.93110		1.08593		1,065.81570	1.06582	1,085.931	19.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,218.49730		1.21850		1,197.17920	1.19718	1,218.497	20.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	112.59730		0.11260		120.57920	0.12058	112.597	20.55	0.00	0	26,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	93.57220		0.09357		100.20760	0.10021	93.572	21.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,399.47220		1.39947		1,376.80760	1.37681	1,399.472	21.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	72.17910		0.07218		77.16870	0.07717	72.179	22.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,678.07910		1.67808		1,653.76870	1.65377	1,678.079	22.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	54.81930		0.05482		58.40660	0.05841	54.819	23.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,010.71930		2.01072		1,985.00660	1.98501	2,010.719	23.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	49.16910		0.04917		52.28200	0.05228	49.169	24.26	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,155.06910	2.15507	2,128.88200	2.12888	2,155.069	24.26	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.41000	10.41000	10.43950	10.43950		16.43	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	924.36010	0.92436	956.04500	0.95605	924.360	15.01	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	64.36010	0.06436	66.54500	0.06654	64.360	15.01	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	891.09720	0.89110	922.86760	0.92287	891.097	15.02	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	71.09720	0.07110	73.36760	0.07337	71.097	15.02	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	882.86280	0.88286	914.65130	0.91465	882.863	15.02	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	72.86280	0.07286	75.15130	0.07515	72.863	15.02	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	874.66140	0.87466	906.46880	0.90647	874.661	15.03	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	74.66140	0.07466	76.96880	0.07697	74.661	15.03	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	670.77160	0.67077	656.53570	0.65654	670.772	17.95	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	240.77160	0.24077	256.03570	0.25604	240.772	17.95	0.00	0	500.00
\$ / R	On 28/01/2014	Any day expiry			10.46760	10.46760	10.49760	10.49760		16.53	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	258.15210	0.25815	252.37030	0.25237	258.152	15.64	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	605.75210	0.60575	629.97030	0.62997	605.752	15.64	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	466.91080	0.46691	455.82520	0.45583	466.911	16.72	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	424.51080	0.42451	443.42520	0.44343	424.511	16.72	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	420.72930	0.42073	439.41130	0.43941	420.729	16.75	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	473.12930	0.47313	461.81130	0.46181	473.129	16.75	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	416.98580	0.41699	435.43020	0.43543	416.986	16.79	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	479.38580	0.47939	467.83020	0.46783	479.386	16.79	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.51390	10.51390	10.54440	10.54440		16.65	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	225.51520	0.22552	221.70580	0.22171	225.515	15.28	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	739.41520	0.73942	766.10580	0.76611	739.415	15.28	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	466.02430	0.46602	483.30620	0.48331	466.024	16.86	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	522.12430	0.52212	508.90620	0.50891	522.124	16.86	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	462.32760	0.46233	479.43610	0.47944	462.328	16.89	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	528.42760	0.52843	515.03610	0.51504	528.428	16.89	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	458.66290	0.45866	475.59520	0.47560	458.663	16.92	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	534.76290	0.53476	521.19520	0.52120	534.763	16.92	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry			10.51550	10.51550	10.54600	10.54600		16.65	0.00	0	20,140.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Call	446.41700	0.44642	0.00000	0.00000	446.417	17.04	0.00	0	0.00
\$ / R	On 27/02/2014	Any day expiry	10.63	Put	560.91700	0.56092	84.00000	0.08400	560.917	17.04	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.51710	10.51710	10.54770	10.54770		16.66	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,475.52940	1.47553	1,506.26770	1.50627	1,475.529	15.89	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	48.42940	0.04843	48.56770	0.04857	48.429	15.89	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,466.33150	1.46633	1,497.09680	1.49710	1,466.331	15.87	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	49.23150	0.04923	49.39680	0.04940	49.231	15.87	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,457.14550	1.45715	1,487.93830	1.48794	1,457.145	15.85	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	50.04550	0.05005	50.23830	0.05024	50.046	15.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.54500	10.54500	10.57600	10.57600		16.77	0.00	0	53,088.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,849.68740	2.84969	2,881.21910	2.88122	2,849.687	18.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	4.68740	0.00469	5.21910	0.00522	4.687	18.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,355.91180	2.35591	2,387.94290	2.38794	2,355.912	17.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	10.91180	0.01091	11.94290	0.01194	10.912	17.43	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	26.10930	0.02611	27.69200	0.02769	26.109	16.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,871.10930	1.87111	1,903.69200	1.90369	1,871.109	16.32	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,362.06280	1.36206	1,395.92420	1.39592	1,362.063	15.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	67.06280	0.06706	69.92420	0.06992	67.063	15.36	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,073.19850	1.07320	1,103.39420	1.10339	1,073.199	14.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	118.19850	0.11820	117.39420	0.11739	118.199	14.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,065.44170	1.06544	1,095.12820	1.09513	1,065.442	14.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	120.44170	0.12044	119.12820	0.11913	120.442	14.99	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,057.71270	1.05771	1,087.37300	1.08737	1,057.713	15.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	122.71270	0.12271	121.37300	0.12137	122.713	15.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	989.52960	0.98953	1,018.93410	1.01893	989.530	15.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	144.52960	0.14453	142.93410	0.14293	144.530	15.06	0.00	0	6.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	952.74410		0.95274		981.99070	0.98199	952.744	15.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	157.74410		0.15774		155.99070	0.15599	157.744	15.09	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	351.08500		0.35108		340.56580	0.34057	351.085	15.94	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	646.08500		0.64609		666.56580	0.66657	646.085	15.94	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	598.64910		0.59865		618.11700	0.61812	598.649	16.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	403.64910		0.40365		392.11700	0.39212	403.649	16.22	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	576.26400		0.57626		595.23050	0.59523	576.264	16.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	431.26400		0.43126		419.23050	0.41923	431.264	16.36	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	489.04200		0.48904		476.02040	0.47602	489.042	16.63	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	534.04200		0.53404		552.02040	0.55202	534.042	16.63	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	495.21720		0.49522		512.07680	0.51208	495.217	16.91	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	550.21720		0.55022		536.07680	0.53608	550.217	16.91	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	582.03590		0.58204		567.27150	0.56727	582.036	17.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	477.03590		0.47704		493.27150	0.49327	477.036	17.05	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	716.43510		0.71644		699.62440	0.69962	716.435	17.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	411.43510		0.41144		425.62440	0.42562	411.435	17.62	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	369.01430		0.36901		381.78130	0.38178	369.014	18.04	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	824.01430		0.82401		805.78130	0.80578	824.014	18.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	898.60250		0.89860		879.47860	0.87948	898.603	18.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	343.60250		0.34360		355.47860	0.35548	343.603	18.33	0.00	0	400.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	936.77260		0.93677		917.13840	0.91714	936.773	18.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	331.77260		0.33177		343.13840	0.34314	331.773	18.47	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	309.58720		0.30959		320.05760	0.32006	309.587	18.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,014.58720		1.01459		994.05760	0.99406	1,014.587	18.76	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	261.79930		0.26180		270.43980	0.27044	261.799	19.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,216.79930		1.21680		1,194.43980	1.19444	1,216.799	19.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	222.55330		0.22255		230.10250	0.23010	222.553	20.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,427.55330		1.42755		1,404.10250	1.40410	1,427.553	20.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	190.34350		0.19034		196.63640	0.19664	190.343	20.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,645.34350		1.64534		1,620.63640	1.62064	1,645.344	20.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	164.13940		0.16414		169.37870	0.16938	164.139	21.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,869.13940		1.86914		1,843.37870	1.84338	1,869.139	21.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,097.72910		2.09773		2,071.09160	2.07109	2,097.729	22.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	142.72910		0.14273		147.09160	0.14709	142.729	22.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	130.53590		0.13054		132.16930	0.13217	130.536	22.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,285.53590		2.28554		2,256.16930	2.25617	2,285.536	22.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	127.28040		0.12728		124.43820	0.12444	127.280	23.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,432.28040		2.43228		2,398.43820	2.39844	2,432.280	23.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	124.57210		0.12457		121.54970	0.12155	124.572	24.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,579.57210		2.57957		2,545.54970	2.54555	2,579.572	24.41	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	78.75050		0.07875		84.83030	0.08483	78.751	27.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,783.75050		3.78375		3,758.83030	3.75883	3,783.750	27.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	65.41710		0.06542		70.73040	0.07073	65.417	27.98	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,020.41710		4.02042		3,994.73040	3.99473	4,020.417	27.98	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.54830		10.54830		10.57940	10.57940	10.54830	16.77	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,510.34260		1.51034		1,544.23340	1.54423	1,510.343	15.63	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	52.04260		0.05204		54.83340	0.05483	52.043	15.63	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,501.21970		1.50122		1,535.13390	1.53513	1,501.220	15.61	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	52.91970		0.05292		55.73390	0.05573	52.920	15.61	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,492.10960		1.49211		1,526.04850	1.52605	1,492.110	15.59	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	53.80960		0.05381		56.64850	0.05665	53.810	15.59	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.66090		10.66090		10.69390	10.69390	10.66090	16.88	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	964.43150		0.96443		997.76690	0.99777	964.431	15.05	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	243.53150		0.24353		243.86690	0.24387	243.532	15.05	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	958.13580		0.95814		991.23040	0.99123	958.136	15.07	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	247.23580		0.24724		247.33040	0.24733	247.236	15.07	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	951.87620		0.95188		984.72130	0.98472	951.876	15.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	250.97620		0.25098		250.82130	0.25082	250.976	15.09	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.69190		10.69190		10.72550	10.72550		16.99	0.00	0	13,570.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,261.57250		2.26157		2,305.93590	2.30594	2,261.573	15.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	19.67250		0.01967		30.43590	0.03044	19.673	15.11	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,976.29300		1.97629		2,022.19040	2.02219	1,976.293	14.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	34.39300		0.03439		46.69040	0.04669	34.393	14.83	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Call	1,948.38640		1.94839		1,994.44790	1.99445	1,948.386	14.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	36.48640		0.03649		48.94790	0.04895	36.486	14.82	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,747.11950		1.74712		1,793.95660	1.79396	1,747.120	14.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	55.21950		0.05522		68.45660	0.06846	55.219	14.76	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,570.17900		1.57018		1,616.88790	1.61689	1,570.179	14.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	78.27900		0.07828		91.38790	0.09139	78.279	14.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,246.11030		1.24611		1,289.47410	1.28947	1,246.110	14.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	144.21030		0.14421		153.97410	0.15397	144.210	14.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,238.22050		1.23822		1,281.44030	1.28144	1,238.221	14.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	146.32050		0.14632		155.94030	0.15594	146.320	14.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	148.45600		0.14846		157.92380	0.15792	148.456	14.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,230.35600		1.23036		1,273.42380	1.27342	1,230.356	14.58	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,128.55050		1.12855		1,166.41070	1.16641	1,128.551	14.75	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	186.65050		0.18665		190.91070	0.19091	186.650	14.75	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,094.47140		1.09447		1,131.32260	1.13132	1,094.471	14.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	202.57140		0.20257		205.82260	0.20582	202.571	14.84	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Call	889.76540		0.88977		918.17280	0.91817	889.765	15.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	327.86540		0.32787		322.67280	0.32267	327.865	15.44	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	705.95660		0.70596		687.70490	0.68770	705.957	17.22	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	597.85660		0.59786		613.20490	0.61320	597.857	17.22	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,287.08160		1.28708		1,265.47560	1.26548	1,287.082	19.07	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	378.98160		0.37898		390.97560	0.39098	378.982	19.07	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	323.00800		0.32301		335.05490	0.33505	323.008	19.75	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,531.10800		1.53111		1,509.55490	1.50955	1,531.108	19.75	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	276.87130		0.27687		288.59030	0.28859	276.871	20.40	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,784.97130		1.78497		1,763.09030	1.76309	1,784.971	20.40	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Put	1,819.50550		1.81951		1,797.58250	1.79758	1,819.505	20.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	271.40550		0.27141		283.08250	0.28308	271.405	20.49	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	239.24850		0.23925		250.68520	0.25069	239.248	21.06	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,047.34850		2.04735		2,025.18520	2.02519	2,047.349	21.06	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	201.87490		0.20187		210.58150	0.21058	201.875	22.02	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,409.97490		2.40997		2,385.08150	2.38508	2,409.975	22.02	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry			9.60000		9.60000		9.60000	9.60000			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	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	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	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	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	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	0.00
\$ / R	On 18/06/2014	Any day expiry			10.70090		10.70090		10.73470	10.73470		16.98	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Put	38.27250		0.03827		0.00000	0.00000	38.273	14.90	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	8.78	Call	1,959.17250		1.95917		1,954.70000	1.95470	1,959.173	14.90	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Call	900.61850		0.90062		604.70000	0.60470	900.619	15.44	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.13	Put	329.71850		0.32972		0.00000	0.00000	329.718	15.44	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Put	1,817.99040		1.81799		1,505.30000	1.50530	1,817.990	20.48	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	12.24	Call	278.89040		0.27889		0.00000	0.00000	278.890	20.48	0.00	0	0.00
\$ / R	On 24/06/2014	Any day expiry			9.97000		9.97000		9.97000	9.97000			0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.81740		10.81740		10.85380	10.85380		17.10	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,126.32160		1.12632		1,151.95670	1.15196	1,126.322	15.38	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	298.92160		0.29892		288.15670	0.28816	298.922	15.38	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,120.03690		1.12004		1,145.61040	1.14561	1,120.037	15.39	0.00	0	0.00



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	22/08/2014	Any day expiry	10.00	Put	302.63690	0.30264		291.81040	0.29181	302.637	15.39	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.01	Call	1,113.78310	1.11378		1,139.29530	1.13930	1,113.783	15.41	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.01	Put	306.38310	0.30638		295.49530	0.29550	306.383	15.41	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.33	Call	932.11270	0.93211		951.57830	0.95158	932.113	15.91	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	10.33	Put	444.71270	0.44471		427.77830	0.42778	444.713	15.91	0.00	0	19,547.00
\$ / R	On	22/08/2014	Any day expiry	12.07	Put	1,655.76210	1.65576		1,624.60530	1.62461	1,655.762	19.92	0.00	0	0.00
\$ / R	On	22/08/2014	Any day expiry	12.07	Call	403.16210	0.40316		408.40530	0.40841	403.162	19.92	0.00	0	19,547.00
\$ / R	On	15/09/2014	Foreign Exchange Future			10.86260	10.86260		10.89990	10.89990		17.21	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	7.90	Call	2,987.45660	2.98746		3,022.84200	3.02284	2,987.457	17.59	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	7.90	Put	24.85660	0.02486		22.94200	0.02294	24.857	17.59	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.40	Call	2,506.61450	2.50661		2,541.75550	2.54176	2,506.615	16.53	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.40	Put	44.01450	0.04401		41.85550	0.04186	44.014	16.53	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.90	Call	2,043.25670	2.04326		2,076.10390	2.07610	2,043.257	15.75	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	8.90	Put	80.65670	0.08066		76.20390	0.07620	80.657	15.75	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.90	Put	274.54580	0.27455		261.94320	0.26194	274.546	15.32	0.00	0	6.00
\$ / R	On	15/09/2014	Foreign Exchange Future	9.90	Call	1,237.14580	1.23715		1,261.84320	1.26184	1,237.146	15.32	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Call	1,003.26150	1.00326		1,027.77740	1.02778	1,003.261	15.83	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.29	Put	430.66150	0.43066		417.87740	0.41788	430.662	15.83	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Call	997.79560	0.99780		1,022.31280	1.02231	997.796	15.84	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.30	Put	435.19560	0.43520		422.41280	0.42241	435.196	15.84	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Call	992.83110	0.99283		1,016.87870	1.01688	992.831	15.87	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.31	Put	440.23110	0.44023		426.97870	0.42698	440.231	15.87	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Put	814.98310	0.81498		791.56490	0.79156	814.983	17.42	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	10.95	Call	727.58310	0.72758		741.46490	0.74146	727.583	17.42	0.00	0	6.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Call	435.31110	0.43531		440.67330	0.44067	435.311	19.91	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.10	Put	1,672.71110	1.67271		1,640.77330	1.64077	1,672.711	19.91	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Put	2,095.13640	2.09514		2,060.23550	2.06024	2,095.136	20.95	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	12.60	Call	357.73640	0.35774		360.13550	0.36014	357.736	20.95	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Put	2,591.29230	2.59129		2,544.72590	2.54473	2,591.292	22.37	0.00	0	0.00
\$ / R	On	15/09/2014	Foreign Exchange Future	13.15	Call	303.89230	0.30389		294.62590	0.29463	303.892	22.37	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			11.03790	11.03790		11.07830	11.07830		17.74	0.00	0	6,400.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put	32.13560	0.03214		35.44700	0.03545	32.136	16.73	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call	3,070.03560	3.07004		3,113.74700	3.11375	3,070.036	16.73	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put	54.72470	0.05472		58.69850	0.05870	54.725	16.07	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call	2,642.62470	2.64262		2,686.99850	2.68700	2,642.625	16.07	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call	2,595.81970	2.59582		2,640.24970	2.64025	2,595.820	16.00	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put	57.91970	0.05792		61.94970	0.06195	57.920	16.00	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call	2,549.17310	2.54917		2,593.65260	2.59365	2,549.173	15.93	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put	61.27310	0.06127		65.35260	0.06535	61.273	15.93	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Call	1,656.46660	1.65647		1,696.93610	1.69694	1,656.467	15.53	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.60	Put	218.56660	0.21857		218.63610	0.21864	218.567	15.53	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Call	1,371.91570	1.37192		1,405.91220	1.40591	1,371.916	15.64	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Put	334.01570	0.33402		327.61220	0.32761	334.016	15.64	0.00	0	6.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Put	855.47230	0.85547		832.14430	0.83214	855.472	17.63	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Call	893.37230	0.89337		910.44430	0.91044	893.372	17.63	0.00	0	6.00
\$ / R	On	14/12/2015	Foreign Exchange Future			11.76900	11.76900		11.82260	11.82260		18.72	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call	2,774.26720	2.77427		2,870.07200	2.87007	2,774.267	14.94	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put	155.26720	0.15527		197.47200	0.19747	155.267	14.94	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put	163.97780	0.16398		205.62640	0.20563	163.978	14.96	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call	2,732.97780	2.73298		2,828.22640	2.82823	2,732.978	14.96	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call	2,692.02530	2.69203		2,786.62370	2.78662	2,692.025	14.98	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put	173.02530	0.17303		214.02370	0.21402	173.025	14.98	0.00	0	0.00
\$ / R MAXI	On	16/09/2013	Foreign Exchange Future			10.25640	10.25640		10.28390	10.28390		15.98	194,871.60	19	703.00
\$ / R MAXI	On	16/09/2013	Foreign Exchange Future	8.89	Call	136,648.20340	1.36648		139,403.47750	1.39403	136,648.203	22.88	0.00	0	0.00
\$ / R MAXI	On	16/09/2013	Foreign Exchange Future	8.89	Put	8.20340	0.00008		13.47750	0.00013	8.203	22.88	0.00	0	0.00
\$ / R MAXI	On	16/09/2013	Foreign Exchange Future	8.90	Put	8.60550	0.00009		14.23600	0.00014	8.605	22.80	0.00	0	0.00

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	16/09/2013	8.90	Call	135,648.60550		1.35649	138,404.23600	1.38404	135,648.606		22.80	0.00	0	0.00
\$ / R MAXI	On	16/09/2013	8.91	Call	134,649.02740		1.34649	137,405.03680	1.37405	134,649.027		22.72	0.00	0	0.00
\$ / R MAXI	On	16/09/2013	8.91	Put	9.02740		0.00009	15.03680	0.00015	9.027		22.72	0.00	0	0.00
\$ / R MAXI	On	16/09/2013	9.60	Put	202.29270		0.00202	489.18690	0.00489	202.293		16.08	0.00	0	0.00
\$ / R MAXI	On	16/09/2013	9.60	Call	65,842.29270		0.65842	68,879.18690	0.68879	65,842.293		16.08	0.00	0	0.00
\$ / R MAXI	On	16/09/2013	10.35	Put	18,612.75310		0.18613	18,206.19320	0.18206	18,612.753		16.67	0.00	0	0.00
\$ / R MAXI	On	16/09/2013	10.35	Call	9,252.75310		0.09253	11,596.19320	0.11596	9,252.753		16.67	0.00	0	200.00
\$ / R MAXI	On	13/12/2013			10.39410		10.39410	10.42340	10.42340			16.49	103,941.00	10	17.00
\$ / R MAXI	On	13/12/2013	9.49	Call	95,338.12980		0.95338	98,534.32160	0.98534	95,338.130		15.02	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	9.49	Put	4,928.12980		0.04928	5,194.32160	0.05194	4,928.130		15.02	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	9.50	Call	94,476.29960		0.94476	97,675.52890	0.97676	94,476.300		15.02	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	9.50	Put	5,066.29960		0.05066	5,335.52890	0.05336	5,066.300		15.02	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	9.51	Call	93,617.45860		0.93617	96,819.67840	0.96820	93,617.459		15.02	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	9.51	Put	5,207.45860		0.05207	5,479.67840	0.05480	5,207.459		15.02	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	10.25	Call	42,656.59200		0.42657	45,155.97260	0.45156	42,656.592		16.07	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	10.25	Put	28,246.59200		0.28247	27,815.97260	0.27816	28,246.592		16.07	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	10.35	Call	38,001.36330		0.38001	40,384.42300	0.40384	38,001.363		16.35	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	10.35	Put	33,044.36330		0.33591	33,044.42300	0.33044	33,591.363		16.35	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	10.85	Put	67,334.07690		0.67334	65,932.80170	0.65933	67,334.077		18.10	0.00	0	0.00
\$ / R MAXI	On	13/12/2013	10.85	Call	21,744.07690		0.21744	23,272.80170	0.23273	21,744.077		18.10	0.00	0	0.00
\$ / R MAXI	On	17/03/2014			10.54500		10.54500	10.57600	10.57600			16.77	0.00	0	25.00
\$ / R MAXI	On	17/03/2014	10.49	Call	53,811.42510		0.53811	55,619.33580	0.55619	53,811.425		16.60	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	10.49	Put	48,311.42510		0.48311	47,019.33580	0.47019	48,311.425		16.60	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	10.50	Call	53,404.20150		0.53404	55,202.04130	0.55202	53,404.202		16.63	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	10.50	Put	48,904.20150		0.48904	47,602.04130	0.47602	48,904.202		16.63	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	10.51	Call	52,999.91000		0.53000	54,788.32050	0.54788	52,999.910		16.66	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	10.51	Put	49,499.91000		0.49500	48,188.32050	0.48188	49,499.910		16.66	0.00	0	0.00
£ / R	On	16/09/2013			15.96050		15.96050	15.90910	15.90910			15.87	27,148,810.50	1,701	41,209.00
£ / R	On	16/09/2013	14.74	Call	1,223.23220		1.22323	1,176.57370	1.17657	1,223.232		18.48	0.00	0	0.00
£ / R	On	16/09/2013	14.74	Put	2.73220		0.00273	7.47370	0.00747	2.732		18.48	0.00	0	0.00
£ / R	On	16/09/2013	14.75	Call	1,213.31360		1.21331	1,166.72050	1.16672	1,213.314		18.42	0.00	0	0.00
£ / R	On	16/09/2013	14.75	Put	2.81360		0.00281	7.62050	0.00762	2.814		18.42	0.00	0	0.00
£ / R	On	16/09/2013	14.76	Call	1,203.39760		1.20340	1,156.87090	1.15687	1,203.398		18.36	0.00	0	0.00
£ / R	On	16/09/2013	14.76	Put	2.89760		0.00290	7.77090	0.00777	2.898		18.36	0.00	0	0.00
£ / R	On	13/12/2013			16.16450		16.16450	16.11460	16.11460			15.84	11,315,150.00	700	10,175.00
£ / R	On	13/12/2013	14.89	Call	1,355.58570		1.35559	1,320.96290	1.32096	1,355.586		14.22	0.00	0	0.00
£ / R	On	13/12/2013	14.89	Put	81.08570		0.08109	96.36290	0.09636	81.086		14.22	0.00	0	0.00
£ / R	On	13/12/2013	14.90	Put	82.82330		0.08282	98.23210	0.09823	82.823		14.23	0.00	0	0.00
£ / R	On	13/12/2013	14.90	Call	1,347.32330		1.34732	1,312.83210	1.31283	1,347.323		14.23	0.00	0	0.00
£ / R	On	13/12/2013	14.91	Call	1,339.08530		1.33909	1,304.72910	1.30473	1,339.085		14.24	0.00	0	0.00
£ / R	On	13/12/2013	14.91	Put	84.58530		0.08459	100.12910	0.10013	84.585		14.24	0.00	0	0.00
£ / R	On	17/03/2014			16.38970		16.38970	16.34080	16.34080			15.95	4,097,425.00	250	1,031.00
£ / R	On	17/03/2014	12.85	Call	3,566.35770		3.56636	3,521.90690	3.52191	3,566.358		18.29	0.00	0	0.00
£ / R	On	17/03/2014	12.85	Put	26.65770		0.02666	31.10690	0.03111	26.658		18.29	0.00	0	327.00
£ / R	On	17/03/2014	13.00	Put	29.22290		0.02922	34.15500	0.03416	29.223		17.85	0.00	0	327.00
£ / R	On	17/03/2014	13.00	Call	3,418.92290		3.41892	3,374.95500	3.37495	3,418.923		17.85	0.00	0	0.00
£ / R	On	17/03/2014	14.25	Call	2,232.21350		2.23221	2,193.48080	2.19348	2,232.214		15.57	0.00	0	0.00
£ / R	On	17/03/2014	14.25	Put	92.51350		0.09251	102.68080	0.10268	92.514		15.57	0.00	0	327.00
£ / R	On	17/03/2014	14.29	Call	2,195.66410		2.19566	2,157.18150	2.15718	2,195.664		15.50	0.00	0	0.00
£ / R	On	17/03/2014	14.29	Put	95.96410		0.09596	106.38150	0.10638	95.964		15.50	0.00	0	0.00
£ / R	On	17/03/2014	14.30	Call	2,186.54480		2.18654	2,148.12770	2.14813	2,186.545		15.48	0.00	0	0.00
£ / R	On	17/03/2014	14.30	Put	96.84480		0.09684	107.32770	0.10733	96.845		15.48	0.00	0	0.00
£ / R	On	17/03/2014	14.31	Call	2,177.43300		2.17743	2,139.07950	2.13908	2,177.433		15.46	0.00	0	0.00
£ / R	On	17/03/2014	14.31	Put	97.73300		0.09773	108.27950	0.10828	97.733		15.46	0.00	0	0.00
£ / R	On	17/03/2014	14.50	Call	2,005.82490		2.00582	1,968.75430	1.96875	2,005.825		15.13	0.00	0	0.00
£ / R	On	17/03/2014	14.50	Put	116.12490		0.11612	127.95430	0.12795	116.125		15.13	0.00	0	327.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
£ / R	On 13/06/2014	Foreign Exchange Future		16.60960	16.60960		16.56350	16.56350		16.02	0.00	0	200.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,194.68140	1.19468	1,169.20120	1.16920	1,194.681	15.34	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	625.08140	0.62508	645.70120	0.64570	625.081	15.34	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	630.00260	0.63000	650.71360	0.65071	630.003	15.36	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,189.60260	1.18960	1,164.21360	1.16421	1,189.603	15.36	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,184.54940	1.18455	1,159.24600	1.15925	1,184.549	15.37	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	634.94940	0.63495	655.74600	0.65575	634.949	15.37	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future		0.10324	0.10324		0.10480	0.10480		20.72	0.00	0	241.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,324.40600	0.01324	1,480.91550	0.01481	1,324.406	27.18	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	0.80600	0.00001	0.61550	0.00001	0.806	27.18	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	374.48780	0.00374	507.60070	0.00508	374.488	20.72	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	50.88780	0.00051	27.30070	0.00027	50.888	20.72	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	21.85770	0.00022	42.92070	0.00043	21.858	24.41	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	698.25770	0.00698	562.62070	0.00563	698.258	24.41	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future		0.10467	0.10467		0.10628	0.10628		16.99	0.00	0	14,275.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,480.89930	0.01481	1,637.91140	0.01638	1,480.899	16.34	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	13.59930	0.00014	10.21140	0.00010	13.599	16.34	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	646.48660	0.00646	771.21000	0.00771	646.487	16.99	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	179.18660	0.00179	143.51000	0.00144	179.187	16.99	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	229.83830	0.00230	287.63350	0.00288	229.838	19.74	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	762.53830	0.00763	659.93350	0.00660	762.538	19.74	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future		13.52840	13.52840		13.56530	13.56530		15.48	90,045,030.40	6,656	60,362.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	0.04260	0.00004	0.05910	0.00006	0.043	26.50	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	2,228.44260	2.22844	2,265.35910	2.26536	2,228.443	26.50	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	2,028.48490	2.02848	2,065.42780	2.06543	2,028.485	25.29	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	0.08490	0.00008	0.12780	0.00013	0.085	25.29	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	0.10110	0.00010	0.15490	0.00015	0.101	24.99	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	1,978.50110	1.97850	2,015.45490	2.01545	1,978.501	24.99	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,538.88400	1.53888	1,576.12680	1.57613	1,538.884	22.33	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	0.48400	0.00048	0.82680	0.00083	0.484	22.33	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	1,528.90190	1.52890	1,566.15860	1.56616	1,528.902	22.27	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	0.50190	0.00050	0.85860	0.00086	0.502	22.27	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	0.52050	0.00052	0.89150	0.00089	0.520	22.21	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	1,518.92050	1.51892	1,556.19150	1.55619	1,518.920	22.21	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	1,479.00200	1.47900	1,516.33630	1.51634	1,479.002	21.97	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	0.60200	0.00060	1.03630	0.00104	0.602	21.97	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	0.72270	0.00072	1.25020	0.00125	0.723	21.67	0.00	0	30,800.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	1,429.12270	1.42912	1,466.55020	1.46655	1,429.123	21.67	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	1,279.56720	1.27957	1,317.48700	1.31749	1,279.567	20.58	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	1.16720	0.00117	2.18700	0.00219	1.167	20.58	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	1.47090	0.00147	3.16410	0.00316	1.471	19.62	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	1,179.87090	1.17987	1,218.46410	1.21846	1,179.871	19.62	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Call	980.82930	0.98083	1,020.29510	1.02030	980.829	17.70	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Put	2.42930	0.00243	4.99510	0.00500	2.429	17.70	0.00	0	46,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	5.84210	0.00584	10.78090	0.01078	5.842	14.82	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	684.24210	0.68424	726.08090	0.72608	684.242	14.82	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.10	Put	27.38320	0.02738	28.86960	0.02887	27.383	15.05	0.00	0	36,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.10	Call	455.78320	0.45578	494.16960	0.49417	455.783	15.05	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	345.40780	0.34541	331.19980	0.33120	345.408	16.63	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	73.80780	0.07381	96.49980	0.09650	73.808	16.63	0.00	0	19,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.00	Put	511.23610	0.51124	490.42270	0.49042	511.236	17.55	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.00	Call	39.63610	0.03964	55.72270	0.05572	39.636	17.55	0.00	0	150.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.09	Put	591.39300	0.59139	568.02170	0.56802	591.393	17.96	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.09	Call	29.79300	0.02979	43.32170	0.04332	29.793	17.96	0.00	0	42,000.00

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	14.50	Put	979.04380		0.97904		948.12680	0.94813	979.044	19.55	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Call	7.44380		0.00744		13.42680	0.01343	7.444	19.55	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	0.00
€ / R	On 21/11/2013	Any day expiry	11.89	Call	393.79260		0.39379		399.03880	0.39904	393.793	13.03	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.89	Put	208.09260		0.20809		213.33880	0.21334	208.093	13.03	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.90	Call	388.16980		0.38817		393.44040	0.39344	388.170	13.04	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.90	Put	212.46980		0.21247		217.74040	0.21774	212.470	13.04	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.91	Call	382.60470		0.38260		387.89870	0.38790	382.605	13.05	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.91	Put	216.90470		0.21690		222.19870	0.22220	216.905	13.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.71470		13.71470		13.75390	13.75390		15.80	45,080,218.90	3,287	33,942.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,524.43030		2.52443		2,566.76400	2.56676	2,524.430	18.89	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	9.73030		0.00973		12.86400	0.01286	9.730	18.89	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,284.31680		2.28432		2,327.46050	2.32746	2,284.317	17.90	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	12.61680		0.01262		16.56050	0.01656	12.617	17.90	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	13.32050		0.01332		17.45530	0.01746	13.320	17.69	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,235.02050		2.23502		2,278.35530	2.27836	2,235.020	17.69	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,185.76790		2.18577		2,229.30230	2.22930	2,185.768	17.49	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	14.06790		0.01407		18.40230	0.01840	14.068	17.49	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,267.05380		1.26705		1,310.58710	1.31059	1,267.054	14.29	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	52.35380		0.05235		56.68710	0.05669	52.354	14.29	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	66.20230		0.06620		70.32220	0.07032	66.202	14.36	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,180.90230		1.18090		1,224.22220	1.22422	1,180.902	14.36	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	181.13590		0.18114		178.50390	0.17850	181.136	14.81	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	795.83590		0.79584		832.40390	0.83240	795.836	14.81	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Call	730.92260		0.73092		764.98850	0.76499	730.923	14.98	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.20	Put	216.22260		0.21622		211.08850	0.21109	216.223	14.98	0.00	0	7,500.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Put	637.14430		0.63714		620.36690	0.62037	637.144	16.47	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	14.00	Call	351.84430		0.35184		374.26690	0.37427	351.844	16.47	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Call	105.66660		0.10567		118.65080	0.11865	105.667	19.60	0.00	0	7,500.00
€ / R	On 13/12/2013	Foreign Exchange Future	15.35	Put	1,740.96660		1.74097		1,714.75080	1.71475	1,740.967	19.60	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.91880		13.91880		13.96050	13.96050		15.97	0.00	0	22,317.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,545.42130		1.54542		1,590.71720	1.59072	1,545.421	14.68	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	116.62130		0.11662		120.21720	0.12022	116.621	14.68	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,536.79080		1.53679		1,582.15450	1.58215	1,536.791	14.67	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	117.99080		0.11799		121.65450	0.12165	117.991	14.67	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,528.56710		1.52857		1,573.60630	1.57361	1,528.567	14.67	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	119.76710		0.11977		123.10630	0.12311	119.767	14.67	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.11770		14.11770		14.16270	14.16270		16.13	0.00	0	500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	942.91900		0.94292		964.66530	0.96467	942.919	15.65	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	615.21900		0.61522		591.96530	0.59197	615.219	15.65	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	938.28100		0.93828		959.95010	0.95995	938.281	15.67	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	620.58100		0.62058		597.25010	0.59725	620.581	15.67	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	933.66090		0.93366		955.25310	0.95525	933.661	15.68	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	625.96090		0.62596		602.55310	0.60255	625.961	15.68	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.58890		14.58890		14.64310	14.64310		16.80	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	605.14340		0.60514		584.09980	0.58410	605.143	15.56	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,504.04340		1.50404		1,537.19980	1.53720	1,504.043	15.56	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,498.55050		1.49855		1,531.62330	1.53162	1,498.550	15.57	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	609.65050		0.60965		588.52330	0.58852	609.651	15.57	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,493.07580		1.49308		1,526.07100	1.52607	1,493.076	15.58	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	614.17580		0.61418		592.97100	0.59297	614.176	15.58	0.00	0	0.00
2025	On 07/11/2013	Bond Future			107.05079		107.05079		107.05016	107.05016			0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	3,939.21000		3.93921		3,939.84000	3.93984	3,939.210		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	3,949.21000		3.94921		3,949.84000	3.94984	3,949.210		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	3,959.21000	3.95921	3,959.84000	3.95984	3,959.210		0.00	0	0.00
2038	On 07/11/2013	Bond Future			102.42667	102.42667	101.85860	101.85860			0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	7,563.33000	7.56333	8,131.40000	8.13140	7,563.330		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	110.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Put	7,573.33000	7.57333	8,141.40000	8.14140	7,573.330		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	7,583.33000	7.58333	8,151.40000	8.15140	7,583.330		0.00	0	0.00
2050	On 07/11/2013	Bond Future			105.15173	105.15173	105.14924	105.14924			0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	4,838.27000	4.83827	4,840.76000	4.84076	4,838.270		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	4,848.27000	4.84827	4,850.76000	4.85076	4,848.270		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	4,858.27000	4.85827	4,860.76000	4.86076	4,858.270		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL37	On 07/11/2013	Index Future			400.72000	400.72000	400.03500	400.03500			0.00	0	0.00
AL37	On 06/02/2014	Index Future			405.95300	405.95300	405.26200	405.26200			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			471.10300	471.10300	470.32500	470.32500			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			477.25500	477.25500	476.47100	476.47100			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			424.11700	424.11700	423.73400	423.73400			0.00	0	770.00
ALBI	On 06/02/2014	Index Future			429.65500	429.65500	429.27100	429.27100			0.00	0	73.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.20840	9.20840	9.15760	9.15760		11.94	56,677,702.00	6,155	10,682.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	708.87550	0.70888	658.56570	0.65857	708.876	16.03	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	0.47550	0.00048	0.96570	0.00097	0.475	16.03	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	414.19800	0.41420	367.55860	0.36756	414.198	14.41	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	5.79800	0.00580	9.95860	0.00996	5.798	14.41	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	329.64710	0.32965	286.87110	0.28687	329.647	13.85	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	11.24710	0.01125	19.27110	0.01927	11.247	13.85	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	320.48300	0.32048	278.26370	0.27826	320.483	13.79	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	12.08300	0.01208	20.66370	0.02066	12.083	13.79	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	311.37600	0.31138	269.74020	0.26974	311.376	13.73	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	12.97600	0.01298	22.14020	0.02214	12.976	13.73	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	143.43680	0.14344	183.54610	0.18355	143.437	12.50	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	51.83680	0.05184	41.14610	0.04115	51.837	12.50	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,091.90320	1.09190	1,142.63820	1.14264	1,091.903	20.47	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	0.30320	0.00030	0.23820	0.00024	0.303	20.47	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.27870	9.27870	9.22930	9.22930		11.94	13,918,050.00	1,500	8,851.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	992.59210	0.99259	947.56020	0.94756	992.592	13.12	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	13.89210	0.01389	18.26020	0.01826	13.892	13.12	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	713.18240	0.71318	672.14120	0.67214	713.182	12.27	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	34.48240	0.03448	42.84120	0.04284	34.482	12.27	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	244.66870	0.24467	272.39460	0.27239	244.669	11.94	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	223.36870	0.22337	201.69460	0.20169	223.369	11.94	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	161.88290	0.16188	144.97990	0.14498	161.883	12.24	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	343.18290	0.34318	375.67990	0.37568	343.183	12.24	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	158.56370	0.15856	141.93570	0.14194	158.564	12.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	349.86370		0.34986		382.63570	0.38264	349.864	12.26	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	155.30440		0.15530		138.94850	0.13895	155.304	12.28	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	356.60440		0.35660		389.64850	0.38965	356.604	12.28	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	120.46470		0.12046		107.13490	0.10713	120.465	12.50	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	441.76470		0.44176		477.83490	0.47783	441.765	12.50	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,042.03580		1.04204		1,089.90650	1.08991	1,042.036	13.29	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	20.73580		0.02074		19.20650	0.01921	20.736	13.29	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,335.10680		1.33511		1,383.22990	1.38323	1,335.107	14.73	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	13.80680		0.01381		12.52990	0.01253	13.807	14.73	0.00	0	100.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.35900		9.35900		9.31040			12.05	0.00	0	3,841.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	275.75840		0.27576		255.20670	0.25521	275.758	12.24	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	406.75840		0.40676		434.80670	0.43481	406.758	12.24	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	271.95060		0.27195		251.61960	0.25162	271.951	12.26	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	412.95060		0.41295		441.21960	0.44122	412.951	12.26	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	268.18470		0.26818		248.07330	0.24807	268.185	12.27	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	419.18470		0.41918		447.67330	0.44767	419.185	12.27	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.43850		9.43850		9.39190			12.23	0.00	0	50.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	245.02060		0.24502		228.37030	0.22837	245.021	12.77	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	696.52060		0.69652		726.47030	0.72647	696.521	12.77	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	703.72790		0.70373		733.80570	0.73381	703.728	12.78	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	242.22790		0.24223		225.70570	0.22571	242.228	12.78	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	239.55440		0.23955		223.17930	0.22318	239.554	12.80	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	711.05440		0.71105		741.27930	0.74128	711.054	12.80	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.02770		10.02770		9.99450			13.59	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,836.90490		2.83690		2,807.62020	2.80762	2,836.905	14.63	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	59.20490		0.05920		63.12020	0.06312	59.205	14.63	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	62.77200		0.06277		66.79550	0.06680	62.772	14.58	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,790.47200		2.79047		2,761.29550	2.76130	2,790.472	14.58	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,744.21240		2.74421		2,715.14180	2.71514	2,744.212	14.53	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	66.51240		0.06651		70.64180	0.07064	66.512	14.53	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.72510		9.72510		9.75020			14.88	0.00	0	50.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	637.08840		0.63709		665.08540	0.66509	637.088	16.46	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	1.98840		0.00199		4.88540	0.00489	1.988	16.46	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	627.17280		0.62717		655.30300	0.65530	627.173	16.33	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	2.07280		0.00207		5.10300	0.00510	2.073	16.33	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	617.26150		0.61726		645.53090	0.64553	617.262	16.20	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	2.16150		0.00216		5.33090	0.00533	2.162	16.20	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.83450		9.83450		9.86140			15.68	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	281.56030		0.28156		298.05210	0.29805	281.560	15.91	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	387.06030		0.38706		376.65210	0.37665	387.060	15.91	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	277.77260		0.27777		293.82420	0.29382	277.773	15.93	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	393.27260		0.39327		382.42420	0.38242	393.273	15.93	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	274.03060		0.27403		289.92660	0.28993	274.031	15.96	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	399.53060		0.39953		388.52660	0.38853	399.531	15.96	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			251.60050		251.60050		-263.11430				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			529.96780		529.96780		550.41250				0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			664.98400		664.98400		696.21920				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			396.36070		396.36070		419.49040				0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			243.40630		243.40630		241.09010				0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CF CANDO 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		97.21540	97.21540		136.10970	136.10970			16,060.94	118	2,830.00
CF CANDO CAES	On 17/09/2013	Can-Do Future		0.00000	0.00000		10,000.00020	10,000.00020			0.00	0	0.00
CF CANDO CAET	On 17/09/2013	Can-Do Future		0.00000	0.00000		10,000.00020	10,000.00020			0.00	0	0.00
CF CANDO CAEU	On 25/09/2013	Can-Do Future		36.09020	36.09020		37.06930	37.06930			0.00	0	30,000.00
CF CANDO CAEV	On 23/09/2013	Can-Do Future		44.32040	44.32040		39.67500	39.67500			0.00	0	16,000.00
CF CANDO CAEW	On 25/09/2013	Can-Do Future		1,288.36400	1,288.36400		1,837.24400	1,837.24400			0.00	0	50.00
CF CANDO CAEX	On 13/12/2013	Can-Do Future		170.30620	170.30620		175.82580	175.82580			0.00	0	5,000.00
CHF / R	On 16/09/2013	Foreign Exchange Future		10.97610	10.97610		11.03040	11.03040		16.00	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	1,137.20670	1.13721	1,191.34300	1.19134	1,137.207	22.83	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	1.10670	0.00111	0.94300	0.00094	1.107	22.83	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	1,127.25280	1.12725	1,181.42480	1.18142	1,127.253	22.75	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	1.15280	0.00115	1.02480	0.00102	1.153	22.75	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	1,117.30080	1.11730	1,171.51280	1.17151	1,117.301	22.67	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	1.20080	0.00120	1.11280	0.00111	1.201	22.67	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future		11.13190	11.13190		11.18850	11.18850		16.35	0.00	0	75.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	215.82960	0.21583	208.68590	0.20869	215.830	15.64	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	557.72960	0.55773	607.18590	0.60719	557.730	15.64	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	551.86490	0.55186	601.10460	0.60110	551.865	15.66	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	219.96490	0.21996	212.60460	0.21260	219.965	15.66	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	546.04430	0.54604	595.06750	0.59507	546.044	15.68	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	224.14430	0.22414	216.56750	0.21657	224.144	15.68	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future		1.67650	1.67650		1.68010	1.68010		16.17	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,865.53140	0.18655	1,901.87370	0.19019	1,865.531	21.61	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	0.53140	0.00005	0.87370	0.00009	0.531	21.61	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	0.71090	0.00007	1.18700	0.00012	0.711	21.09	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,765.71090	0.17657	1,802.18700	0.18022	1,765.711	21.09	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,665.95400	0.16660	1,702.61210	0.17026	1,665.954	20.58	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	0.95400	0.00010	1.61210	0.00016	0.954	20.58	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future		1.69010	1.69010		1.69390	1.69390		16.25	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	778.88130	0.07789	813.71070	0.08137	778.881	15.78	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	377.88130	0.03779	374.71070	0.03747	377.881	15.78	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	723.83080	0.07238	757.20830	0.07572	723.831	15.87	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	422.83080	0.04228	418.20830	0.04182	422.831	15.87	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	470.72250	0.04707	464.56330	0.04646	470.723	15.97	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	671.72250	0.06717	703.56330	0.07036	671.723	15.97	0.00	0	0.00
EL28	On 07/11/2013	Bond Future		107.89197	107.89197		107.88964	107.88964			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	2,098.03000	2.09803	2,100.36000	2.10036	2,098.030		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	2,108.03000	2.10803	2,110.36000	2.11036	2,108.030		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	2,118.03000	2.11803	2,120.36000	2.12036	2,118.030		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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		9.87787	80.66374		9.86959	80.72361			0.00	0	6,292.00
ES33	On 07/11/2013	Bond Future	8.49	Put	11,100.50000	11.10050	11,040.63000	11.04063	11,100.500		0.00	0	0.00
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	8.50	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	11,012.22000	11.01222	10,952.35000	10.95235	11,012.220		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	10,924.07000	10.92407	10,864.20000	10.86420	10,924.070		0.00	0	0.00
ES33	On 06/02/2014	Bond Future		10.00751	81.71715		9.99887	81.77831			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	3,419.02000	3.41902	3,357.86000	3.35786	3,419.020		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	3,343.49000	3.34349	3,282.33000	3.28233	3,343.490		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	3,268.07000	3.26807	3,206.91000	3.20691	3,268.070		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI		423.60700	423.60700		423.14400	423.14400			25,416,420.00	6	116.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	223,830.00000	22.38300	228,460.00000	22.84600	223,830.000		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	223,930.00000	22.39300	228,560.00000	22.85600	223,930.000		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	224,030.00000	22.40300	228,660.00000	22.86600	224,030.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI		429.13900	429.13900		428.67200	428.67200			4,291,390.00	1	269.00
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	108,510.00000	10.85100	113,180.00000	11.31800	108,510.000		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	108,610.00000	10.86100	113,280.00000	11.32800	108,610.000		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	108,710.00000	10.87100	113,380.00000	11.33800	108,710.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI		434.83500	434.83500		434.35800	434.35800			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	71,550.00000	7.15500	76,320.00000	7.63200	71,550.000		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	442.00	Put	71,650.00000	7.16500	76,420.00000	7.64200	71,650.000		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	71,750.00000	7.17500	76,520.00000	7.65200	71,750.000		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		191.77500	191.77500		191.80100	191.80100			0.00	0	1,078.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IGOV	On 06/02/2014	Index Future			194.30300		194.30300		194.33000	194.33000			13,601,210.00	7	173.00
ILBI	On 07/11/2013	Index Future			520.02500		520.02500		520.02500	520.02500			0.00	0	0.00
ILBI	On 06/02/2014	Index Future			527.05600		527.05600		527.05600	527.05600			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 18/09/2013	Jibar Tradeable Future			5.18000		94.82000		5.20000	94.80000			0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.25000		94.75000		5.27000	94.73000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.35000		94.65000		5.40000	94.60000			0.00	0	3,000.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.44000		94.56000		5.48000	94.52000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.55000		94.45000		5.61000	94.39000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.73000		94.27000		5.81000	94.19000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.89000		94.11000		5.98000	94.02000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.32000		93.68000		6.37000	93.63000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.67000		93.33000		6.71000	93.29000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			7.00000		93.00000		7.05000	92.95000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			7.32000		92.68000		7.38000	92.62000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.60000		92.40000		7.66000	92.34000			0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			8.01260		8.01260		7.95200	7.95200		12.98	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	425.09210		0.42509		367.89380	0.36789	425.092	14.59	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	2.49210		0.00249		5.89380	0.00589	2.492	14.59	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	415.28250		0.41528		358.25800	0.35826	415.283	14.48	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	2.68250		0.00268		6.25800	0.00626	2.683	14.48	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	405.57750		0.40558		348.87290	0.34887	405.578	14.44	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	2.97750		0.00298		6.87290	0.00687	2.978	14.44	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.08400		8.08400		8.02350	8.02350		11.52	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	172.82730		0.17283		152.98650	0.15299	172.827	11.67	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	228.82730		0.22883		269.48650	0.26949	228.827	11.67	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	169.06510		0.16907		149.62550	0.14963	169.065	11.71	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	235.06510		0.23507		276.12550	0.27613	235.065	11.71	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	241.37690		0.24138		282.83330	0.28283	241.377	11.74	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	165.37690		0.16538		146.33330	0.14633	165.377	11.74	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future			9.70370		9.70370	0.10305	9.55880	9.55880		21.43	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Call	457.93810		0.04579	0.10305	238.87050	0.02389	457.938	20.89	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Put	3,820.93810		0.38209	0.10305	5,050.87050	0.50509	3,820.938	20.89	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Call	437.74710		0.04377	0.10305	227.11420	0.02271	437.747	20.87	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Put	3,900.74710		0.39007	0.10305	5,139.11420	0.51391	3,900.747	20.87	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Call	418.25150		0.04183	0.10305	217.97980	0.02180	418.252	20.86	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Put	3,981.25150		0.39813	0.10305	5,229.97980	0.52300	3,981.252	20.86	0.00	0	0.00
R023	On 07/11/2013	Bond Future			8.22491		98.49894		8.25701	98.29737			0.00	0	11,802.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	11,743.19000	11.74319	11,944.76000	11.94476	11,743.190	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	11,670.46000	11.67046	11,872.03000	11.87203	11,670.460	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	11,597.78000	11.59778	11,799.35000	11.79935	11,597.780	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future			8.34369	99.78531	8.37703	99.58174				0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	3,143.90000	3.14390	3,347.47000	3.34747	3,143.900	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	3,080.22000	3.08022	3,283.79000	3.28379	3,080.220	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	3,016.58000	3.01658	3,220.15000	3.22015	3,016.580	0.000		0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.56649	113.97322	6.61968	113.87527			3.07	0.00	0	30,991.00
R157	On 07/11/2013	Bond Future	5.59	Call	74.65000	0.07465	70.33000	0.07033	74.650	2.99		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,893.25000	1.89325	1,986.88000	1.98688	1,893.250	2.99		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	76.66000	0.07666	72.21000	0.07221	76.660	2.99		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,876.44000	1.87644	1,969.94000	1.96994	1,876.440	2.99		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,859.67000	1.85967	1,953.03000	1.95303	1,859.670	2.99		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	78.71000	0.07871	74.12000	0.07412	78.710	2.99		0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.80455	115.46167	6.86680	115.36317			2.88	0.00	0	100.00
R157	On 06/02/2014	Bond Future	5.64	Call	227.73000	0.22773	214.53000	0.21453	227.730	2.81		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	2,092.81000	2.09281	2,178.11000	2.17811	2,092.810	2.81		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	230.82000	0.23082	217.46000	0.21746	230.820	2.81		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	2,079.70000	2.07970	2,164.84000	2.16484	2,079.700	2.81		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	233.94000	0.23394	220.41000	0.22041	233.940	2.81		0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	2,066.63000	2.06663	2,151.60000	2.15160	2,066.630	2.81		0.00	0	0.00
R157	On 08/05/2014	Bond Future			7.09696	110.18633	7.17289	110.08532			2.59	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	156.27000	0.15627	145.92000	0.14592	156.270	2.53		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,737.50000	2.73750	2,828.16000	2.82816	2,737.500	2.53		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	158.09000	0.15809	147.63000	0.14763	158.090	2.53		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,725.56000	2.72556	2,816.11000	2.81611	2,725.560	2.53		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	159.92000	0.15992	149.35000	0.14935	159.920	2.53		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,713.63000	2.71363	2,804.07000	2.80407	2,713.630	2.53		0.00	0	0.00
R157	On 07/08/2014	Bond Future			7.50758	111.65823	7.60248	111.55582			2.24	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	588.85000	0.58885	555.99000	0.55599	588.850	2.20		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	1,422.56000	1.42256	1,492.11000	1.49211	1,422.560	2.20		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	592.78000	0.59278	559.75000	0.55975	592.780	2.20		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	1,415.57000	1.41557	1,484.95000	1.48495	1,415.570	2.20		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	596.73000	0.59673	563.53000	0.56353	596.730	2.20		0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	1,408.60000	1.40860	1,477.81000	1.47781	1,408.600	2.20		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			8.50982	119.65437	8.53149	119.46711			15.89	5,025,483.54	42	58,223.00
R186	On 07/11/2013	Bond Future	6.50	Put	19,425.55000	19.42555	19,616.38000	19.61638	19,425.550	15.58		0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.50	Call	34.43000	0.03443	38.00000	0.03800	34.430	15.58		0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.75	Put	16,821.10000	16.82110	17,014.33000	17.01433	16,821.100	15.58		0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	76.39000	0.07639	82.36000	0.08236	76.390	15.58		0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Call	1,464.11000	1.46411	1,470.33000	1.47033	1,464.110	15.66		0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	5,995.84000	5.99584	6,189.32000	6.18932	5,995.840	15.66		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	1,857.90000	1.85790	1,858.42000	1.85842	1,857.900	15.71		0.00	0	0.00

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 07/11/2013	Bond Future	8.14	Put	5,120.70000		5.12070		5,308.48000	5.30848	5,120.700	15.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	5,061.32000		5.06132		5,248.63000	5.24863	5,061.320	15.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	1,888.44000		1.88844		1,888.49000	1.88849	1,888.440	15.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	1,919.32000		1.91932		1,918.87000	1.91887	1,919.320	15.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	5,002.38000		5.00238		5,189.19000	5.18919	5,002.380	15.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	2,212.57000		2.21257		2,207.32000	2.20732	2,212.570	15.74	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	4,491.49000		4.49149		4,673.50000	4.67350	4,491.490	15.74	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.50	Call	3,167.42000		3.16742		3,144.95000	3.14495	3,167.420	15.81	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	3,252.42000		3.25242		3,417.21000	3.41721	3,252.420	15.81	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.75	Call	4,327.21000		4.32721		4,282.95000	4.28295	4,327.210	15.89	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,275.41000		2.27541		2,418.41000	2.41841	2,275.410	15.89	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	5,675.88000		5.67588		5,607.48000	5.60748	5,675.880	16.01	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,542.71000		1.54271		1,661.57000	1.66157	1,542.710	16.01	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.61885		115.92787		8.64124	115.73885		16.12	0.00	0	101.00
R186	On 06/02/2014	Bond Future	7.74	Call	2,009.83000		2.00983		1,995.21000	1.99521	2,009.830	15.83	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	9,788.73000		9.78873		9,963.13000	9.96313	9,788.730	15.83	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	2,033.00000		2.03300		2,018.08000	2.01808	2,033.000	15.83	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	9,719.30000		9.71930		9,893.40000	9.89340	9,719.300	15.83	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	2,057.14000		2.05714		2,041.92000	2.04192	2,057.140	15.83	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	9,650.93000		9.65093		9,824.73000	9.82473	9,650.930	15.83	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.73121		117.46681		8.75460	117.27400		15.44	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,437.37000		1.43737		1,425.04000	1.42504	1,437.370	15.18	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	16,194.07000		16.19407		16,374.55000	16.37455	16,194.070	15.18	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,452.75000		1.45275		1,440.24000	1.44024	1,452.750	15.18	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	16,111.71000		16.11171		16,292.01000	16.29201	16,111.710	15.18	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,468.26000		1.46826		1,455.56000	1.45556	1,468.260	15.18	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	16,029.59000		16.02959		16,209.70000	16.20970	16,029.590	15.18	0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.84664		113.74590		8.87092	113.55051		15.53	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,781.35000		4.78135		4,728.15000	4.72815	4,781.350	15.35	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	9,394.38000		9.39438		9,536.57000	9.53657	9,394.380	15.35	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,813.45000		4.81345		4,759.91000	4.75991	4,813.450	15.35	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	9,341.30000		9.34130		9,483.15000	9.48315	9,341.300	15.35	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	9,288.44000		9.28844		9,429.94000	9.42994	9,288.440	15.35	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,845.69000		4.84569		4,791.80000	4.79180	4,845.690	15.35	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			274.22377		274.22377		274.22356	274.22356			0.00	0	2,100.00
R197	On 07/11/2013	Bond Future	279.99	Put	5,766.23000		5.76623		5,766.44000	5.76644	5,766.230	0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	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	0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	5,776.23000		5.77623		5,776.44000	5.77644	5,776.230	0.00	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	0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	5,786.23000		5.78623		5,786.44000	5.78644	5,786.230	0.00	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			5.51555		106.85907		5.51582	106.85878		1.79	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	67.43000		0.06743		71.80000	0.07180	67.430	1.75	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	861.14000		0.86114		865.80000	0.86580	861.140	1.75	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	69.20000		0.06920		73.63000	0.07363	69.200	1.75	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	851.91000		0.85191		856.63000	0.85663	851.910	1.75	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
R201	On 07/11/2013	Bond Future	4.81	Call	71.01000		0.07101		75.50000	0.07550	71.010	1.75	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	842.72000		0.84272		847.50000	0.84750	842.720	1.75	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.58997		103.84702		5.58955	103.84737		1.51	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	274.34000		0.27434		278.17000	0.27817	274.340	1.49	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	570.76000		0.57076		574.24000	0.57424	570.760	1.49	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	277.61000		0.27761		281.45000	0.28145	277.610	1.49	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	565.54000		0.56554		569.03000	0.56903	565.540	1.49	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	560.34000		0.56034		563.85000	0.56385	560.340	1.49	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	280.90000		0.28090		284.76000	0.28476	280.900	1.49	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.69444		105.22554		5.69572	105.22478		1.17	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	172.58000		0.17258		174.38000	0.17438	172.580	1.14	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	748.23000		0.74823		750.79000	0.75079	748.230	1.14	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	174.28000		0.17428		176.08000	0.17608	174.280	1.14	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	743.87000		0.74387		746.43000	0.74643	743.870	1.14	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	175.99000		0.17599		177.80000	0.17780	175.990	1.14	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	739.52000		0.73952		742.09000	0.74209	739.520	1.14	0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.86625		102.22278		5.86847	102.22199		0.80	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	218.01000		0.21801		219.03000	0.21903	218.010	0.79	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	425.49000		0.42549		427.30000	0.42730	425.490	0.79	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	423.31000		0.42331		425.11000	0.42511	423.310	0.79	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	219.44000		0.21944		220.45000	0.22045	219.440	0.79	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	220.86000		0.22086		221.88000	0.22188	220.860	0.79	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	421.13000		0.42113		422.94000	0.42294	421.130	0.79	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/11/2013	Bond Future			199.82647		199.82647		199.82294	199.82294			0.00	0	43,251.00
R202	On 07/11/2013	Bond Future	208.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	208.99	Put	9,163.53000		9.16353		9,167.06000	9.16706	9,163.530		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Put	9,173.53000		9.17353		9,177.06000	9.17706	9,173.530		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Put	9,183.53000		9.18353		9,187.06000	9.18706	9,183.530		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			7.39396		104.12239		7.44386	103.95542		6.07	0.00	0	19,568.00
R203	On 07/11/2013	Bond Future	5.71	Put	5,849.83000		5.84983		6,016.51000	6.01651	5,849.830	5.95	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	15.02000		0.01502		14.73000	0.01473	15.020	5.95	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.99	Call	38.98000		0.03898		37.62000	0.03762	38.980	5.95	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	4,876.02000		4.87602		5,041.63000	5.04163	4,876.020	5.95	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	4,841.87000		4.84187		5,007.41000	5.00741	4,841.870	5.95	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	40.26000		0.04026		38.83000	0.03883	40.260	5.95	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	41.56000		0.04156		40.07000	0.04007	41.560	5.95	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	4,807.76000		4.80776		4,973.24000	4.97324	4,807.760	5.95	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	6.26	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	101,892.87000		101.89287		101,725.90000	101.72590	101,892.870	6.26	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.57149		105.48221		7.62534	105.31368		5.57	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Put	5,396.03000		5.39603		5,555.42000	5.55542	5,396.030	5.46	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	157.01000		0.15701		147.87000	0.14787	157.010	5.46	0.00	0	16.00
R203	On 06/02/2014	Bond Future	6.14	Call	219.09000		0.21909		206.49000	0.20649	219.090	5.46	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	4,827.41000		4.82741		4,983.34000	4.98334	4,827.410	5.46	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	222.85000		0.22285		210.03000	0.21003	222.850	5.46	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	4,798.10000		4.79810		4,953.81000	4.95381	4,798.100	5.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R203	On 06/02/2014	Bond Future	6.16	Call	226.65000		0.22665		213.63000	0.21363	226.650	5.46	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	4,768.84000		4.76884	4,924.35000	4.92435	4,768.840		5.46	0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.76046		102.72192	7.81936	102.55008			5.57	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	223.36000		0.22336	210.97000	0.21097	223.360		5.46	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	6,341.95000		6.34195	6,501.40000	6.50140	6,341.950		5.46	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	226.37000		0.22637	213.83000	0.21383	226.370		5.46	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	6,313.58000		6.31358	6,472.88000	6.47288	6,313.580		5.46	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	229.42000		0.22942	216.72000	0.21672	229.420		5.46	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	6,285.25000		6.28525	6,444.39000	6.44439	6,285.250		5.46	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Put	2,447.30000		2.44730	2,559.19000	2.55919	2,447.300		5.51	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,387.80000		1.38780	1,327.85000	1.32785	1,387.800		5.51	0.00	0	16.00
R203	On 07/08/2014	Bond Future			7.97394		104.09416	8.03834	103.91999			5.27	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	3,150.63000		3.15063	3,270.11000	3.27011	3,150.630		5.16	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,277.57000		1.27757	1,222.88000	1.22288	1,277.570		5.16	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,287.68000		1.28768	1,232.67000	1.23267	1,287.680		5.16	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	3,133.04000		3.13304	3,252.20000	3.25220	3,133.040		5.16	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,297.85000		1.29785	1,242.50000	1.24250	1,297.850		5.16	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	3,115.53000		3.11553	3,234.35000	3.23435	3,115.530		5.16	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2037	On 07/11/2013	Bond Future			9.38776		94.04544	9.35301	94.35034				0.00	0	1,650.00
R2037	On 07/11/2013	Bond Future	9.41	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.41	Call	194.27000		0.19427	499.17000	0.49917	194.270			0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Call	281.41000		0.28141	586.31000	0.58631	281.410			0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.42	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Call	368.41000		0.36841	673.31000	0.67331	368.410			0.00	0	0.00
R2037	On 07/11/2013	Bond Future	9.43	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R2037	On 06/02/2014	Bond Future			9.49510		91.01699	9.45915	91.32637				0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.37	Put	1,084.02000		1.08402	774.64000	0.77464	1,084.020			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.38	Put	996.59000		0.99659	687.21000	0.68721	996.590			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R2037	On 06/02/2014	Bond Future	9.39	Put	909.30000		0.90930	599.92000	0.59992	909.300			0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.60574		92.22520	9.56872	92.53770				0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Put	2,020.50000		2.02050	1,708.00000	1.70800	2,020.500			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.37	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.38	Put	1,933.30000		1.93330	1,620.80000	1.62080	1,933.300			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R2037	On 08/05/2014	Bond Future	9.39	Put	1,846.24000		1.84624	1,533.74000	1.53374	1,846.240			0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.59715		104.81414	7.64564	104.61012			7.99	0.00	0	29,092.00
R204	On 07/11/2013	Bond Future	6.29	Put	5,779.34000		5.77934	5,980.72000	5.98072	5,779.340			0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	85.51000		0.08551	82.87000	0.08287	85.510			0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	87.98000		0.08798	85.23000	0.08523	87.980			0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	5,736.79000		5.73679	5,938.06000	5.93806	5,736.790			0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	90.51000		0.09051	87.64000	0.08764	90.510			0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	5,694.32000		5.69432	5,895.47000	5.89547	5,694.320			0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	490.74000		0.49074	467.02000	0.46702	490.740			0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	3,044.84000		3.04484	3,225.14000	3.22514	3,044.840			0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.74261		102.15314	7.79402	101.94714				0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	386.43000		0.38643	367.56000	0.36756	386.430			0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	5,996.27000		5.99627	6,183.40000	6.18340	5,996.270			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R204	On 06/02/2014	Bond Future	6.40	Call	392.37000		0.39237		373.22000	0.37322	392.370	7.65	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	5,959.36000		5.95936		6,146.21000	6.14621	5,959.360	7.65	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	398.38000		0.39838		378.94000	0.37894	398.380	7.65	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	5,922.54000		5.92254		6,109.10000	6.10910	5,922.540	7.65	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.90015		103.50920		7.95530	103.29932		7.62	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	436.90000		0.43690		416.85000	0.41685	436.900	7.49	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	7,841.57000		7.84157		8,031.40000	8.03140	7,841.570	7.49	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	442.12000		0.44212		421.85000	0.42185	442.120	7.49	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	7,805.24000		7.80524		7,994.85000	7.99485	7,805.240	7.49	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	447.39000		0.44739		426.90000	0.42690	447.390	7.49	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	7,768.97000		7.76897		7,958.36000	7.95836	7,768.970	7.49	0.00	0	0.00
R204	On 07/08/2014	Bond Future			8.07173		100.86137		8.13073	100.64868		7.70	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	1,962.90000		1.96290		1,893.03000	1.89303	1,962.900	7.59	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	4,275.51000		4.27551		4,418.33000	4.41833	4,275.510	7.59	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	1,976.84000		1.97684		1,906.58000	1.90658	1,976.840	7.59	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	4,252.34000		4.25234		4,394.77000	4.39477	4,252.340	7.59	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	1,990.84000		1.99084		1,920.19000	1.92019	1,990.840	7.60	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	4,229.24000		4.22924		4,371.28000	4.37128	4,229.240	7.60	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			5.87961		102.69131		5.88186	102.69090		0.46	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	6.55000		0.00655		7.15000	0.00715	6.550	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	290.64000		0.29064		291.65000	0.29165	290.640	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	6.68000		0.00668		7.30000	0.00730	6.680	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	288.97000		0.28897		290.00000	0.29000	288.970	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	6.82000		0.00682		7.44000	0.00744	6.820	0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	287.32000		0.28732		288.35000	0.28835	287.320	0.45	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.91169		99.16480		7.93901	99.03600		9.93	0.00	0	27,295.00
R207	On 07/11/2013	Bond Future	6.69	Call	149.09000		0.14909		152.48000	0.15248	149.090	9.72	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	6,129.63000		6.12963		6,261.82000	6.26182	6,129.630	9.72	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	152.96000		0.15296		156.34000	0.15634	152.960	9.72	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	6,082.74000		6.08274		6,214.92000	6.21492	6,082.740	9.72	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	6,035.96000		6.03596		6,168.14000	6.16814	6,035.960	9.72	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	156.90000		0.15690		160.28000	0.16028	156.900	9.72	0.00	0	0.00
R207	On 06/02/2014	Bond Future			8.04974		96.82084		8.07840	96.69098		9.76	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	466.12000		0.46612		460.07000	0.46007	466.120	9.57	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	7,127.01000		7.12701		7,250.82000	7.25082	7,127.010	9.57	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	7,084.62000		7.08462		7,208.30000	7.20830	7,084.620	9.57	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	472.93000		0.47293		466.75000	0.46675	472.930	9.57	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	479.82000		0.47982		473.51000	0.47351	479.820	9.57	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	7,042.35000		7.04235		7,165.90000	7.16590	7,042.350	9.57	0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.19961		98.10611		8.23012	97.97348		9.58	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	9,736.17000		9.73617		9,861.27000	9.86127	9,736.170	9.42	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	484.15000		0.48415		476.62000	0.47662	484.150	9.42	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	489.78000		0.48978		482.16000	0.48216	489.780	9.42	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	9,693.14000		9.69314		9,818.15000	9.81815	9,693.140	9.42	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	495.46000		0.49546		487.74000	0.48774	495.460	9.42	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	9,650.18000		9.65018		9,775.09000	9.77509	9,650.180	9.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R207	On 07/08/2014	Bond Future			8.36072		95.77679		8.39303	95.64234		9.69	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,327.70000		2.32770	2,290.16000	2.29016	2,327.700		9.56	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	5,171.99000		5.17199	5,268.90000	5.26890	5,171.990		9.56	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,343.90000		2.34390	2,306.13000	2.30613	2,343.900		9.56	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	5,145.03000		5.14503	5,241.71000	5.24171	5,145.030		9.56	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	5,118.16000		5.11816	5,214.62000	5.21462	5,118.160		9.56	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,360.17000		2.36017	2,322.18000	2.32218	2,360.170		9.56	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 07/11/2013	Bond Future			8.00378		93.89739		8.02572	93.78213		11.59	0.00	0	14,367.00
R208	On 07/11/2013	Bond Future	6.79	Call	165.72000		0.16572	171.72000	0.17172	165.720		11.37	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	6,826.34000		6.82634	6,947.60000	6.94760	6,826.340		11.37	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	170.04000		0.17004	176.09000	0.17609	170.040		11.37	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	6,773.43000		6.77343	6,894.74000	6.89474	6,773.430		11.37	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	174.46000		0.17446	180.55000	0.18055	174.460		11.37	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	6,720.67000		6.72067	6,842.02000	6.84202	6,720.670		11.37	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	801.87000		0.80187	803.72000	0.80372	801.870		11.42	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	3,497.75000		3.49775	3,614.86000	3.61486	3,497.750		11.42	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			8.12787		95.12367		8.15072	95.00749		11.08	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	530.85000		0.53085	528.25000	0.52825	530.850		10.87	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	7,937.07000		7.93707	8,050.65000	8.05065	7,937.070		10.87	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	538.64000		0.53864	535.94000	0.53594	538.640		10.87	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	7,888.95000		7.88895	8,002.43000	8.00243	7,888.950		10.87	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	7,840.95000		7.84095	7,954.35000	7.95435	7,840.950		10.87	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	546.51000		0.54651	543.73000	0.54373	546.510		10.87	0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.25646		92.99019		8.28060	92.87151		11.06	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	515.71000		0.51571	511.02000	0.51102	515.710		10.86	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	10,847.17000		10.84717	10,961.16000	10.96116	10,847.170		10.86	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	521.96000		0.52196	517.18000	0.51718	521.960		10.86	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	10,797.41000		10.79741	10,911.31000	10.91131	10,797.410		10.86	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	528.26000		0.52826	523.41000	0.52341	528.260		10.86	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	10,747.72000		10.74772	10,861.55000	10.86155	10,747.720		10.86	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.39207		94.23242		8.41741	94.11208		10.52	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,536.60000		2.53660	2,504.83000	2.50483	2,536.600		10.39	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	5,453.58000		5.45358	5,542.15000	5.54215	5,453.580		10.39	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,555.19000		2.55519	2,523.21000	2.52321	2,555.190		10.39	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	5,422.80000		5.42280	5,511.16000	5.51116	5,422.800		10.39	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,573.87000		2.57387	2,541.67000	2.54167	2,573.870		10.39	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	5,392.15000		5.39215	5,480.29000	5.48029	5,392.150		10.39	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 07/11/2013	Bond Future			9.24248		72.63351		9.23330	72.70026		23.64	0.00	0	19,302.00
R209	On 07/11/2013	Bond Future	8.65	Put	5,749.22000		5.74922	5,757.55000	5.75755	5,749.220		23.30	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.65	Call	1,232.68000		1.23268	1,307.76000	1.30776	1,232.680		23.30	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Call	1,547.56000		1.54756	1,630.19000	1.63019	1,547.560		23.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	8.79	Put	4,957.60000		4.95760	4,973.48000	4.97348	4,957.600	23.36	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	8.80	Put	4,903.89000		4.90389	4,920.28000	4.92028	4,903.890	23.36	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	8.80	Call	1,571.93000		1.57193	1,655.07000	1.65507	1,571.930	23.36	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	8.81	Call	1,596.54000		1.59654	1,680.19000	1.68019	1,596.540	23.36	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	8.81	Put	4,850.54000		4.85054	4,867.44000	4.86744	4,850.540	23.36	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	9.25	Call	2,925.64000		2.92564	3,025.77000	3.02577	2,925.640	23.54	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	9.25	Put	2,871.03000		2.87103	2,904.41000	2.90441	2,871.030	23.54	0.00	0	1,000.00	
R209	On 07/11/2013	Bond Future	9.40	Call	3,484.38000		3.48438	3,587.26000	3.58726	3,484.380	23.60	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	9.40	Put	2,354.05000		2.35405	2,390.18000	2.39018	2,354.050	23.60	0.00	0	5,000.00	
R209	On 07/11/2013	Bond Future	9.50	Put	2,050.60000		2.05060	2,087.75000	2.08775	2,050.600	23.64	0.00	0	980.00	
R209	On 07/11/2013	Bond Future	9.50	Call	3,883.96000		3.88396	3,987.86000	3.98786	3,883.960	23.64	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	9.70	Call	4,745.84000		4.74584	4,850.10000	4.85010	4,745.840	23.76	0.00	0	0.00	
R209	On 07/11/2013	Bond Future	9.70	Put	1,539.36000		1.53936	1,576.87000	1.57687	1,539.360	23.76	0.00	0	1,520.00	
R209	On 06/02/2014	Bond Future			9.34122		73.58209	9.33169	73.65020		22.76	0.00	0	300.00	
R209	On 06/02/2014	Bond Future	8.54	Call	2,079.05000		2.07905	2,137.83000	2.13783	2,079.050	22.40	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.54	Put	8,182.92000		8.18292	8,173.59000	8.17359	8,182.920	22.40	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.55	Call	2,101.66000		2.10166	2,160.73000	2.16073	2,101.660	22.41	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.55	Put	8,124.40000		8.12440	8,115.36000	8.11536	8,124.400	22.41	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.56	Call	2,124.42000		2.12442	2,183.79000	2.18379	2,124.420	22.41	0.00	0	0.00	
R209	On 06/02/2014	Bond Future	8.56	Put	8,066.17000		8.06617	8,057.43000	8.05743	8,066.170	22.41	0.00	0	0.00	
R209	On 08/05/2014	Bond Future			9.44064		71.41426	9.43093	71.48248		23.09	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.84	Call	1,508.28000		1.50828	1,546.84000	1.54684	1,508.280	22.72	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.84	Put	14,306.08000		14.30608	14,276.42000	14.27642	14,306.080	22.72	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.85	Call	1,523.31000		1.52331	1,562.09000	1.56209	1,523.310	22.72	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.85	Put	14,230.45000		14.23045	14,201.01000	14.20101	14,230.450	22.72	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.86	Put	14,155.07000		14.15507	14,125.85000	14.12585	14,155.070	22.72	0.00	0	0.00	
R209	On 08/05/2014	Bond Future	7.86	Call	1,538.45000		1.53845	1,577.45000	1.57745	1,538.450	22.72	0.00	0	0.00	
R209	On 07/08/2014	Bond Future			9.54170		72.36823	9.53169	72.43735		22.44	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.04	Call	4,677.66000		4.67766	4,736.09000	4.73609	4,677.660	22.19	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.04	Put	8,278.70000		8.27870	8,268.01000	8.26801	8,278.700	22.19	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.05	Put	8,232.83000		8.23283	8,222.28000	8.22228	8,232.830	22.20	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.05	Call	4,706.37000		4.70637	4,764.94000	4.76494	4,706.370	22.20	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.06	Call	4,735.16000		4.73516	4,793.88000	4.79388	4,735.160	22.20	0.00	0	0.00	
R209	On 07/08/2014	Bond Future	9.06	Put	8,187.16000		8.18716	8,176.76000	8.17676	8,187.160	22.20	0.00	0	0.00	
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000		0.00	0.00	0	0.00	
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R210	On 07/11/2013	Bond Future			151.70235		151.70235	151.70017	151.70017		0.00	0.00	0	1,237.00	
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R210	On 07/11/2013	Bond Future	159.99	Put	8,287.65000		8.28765	8,289.83000	8.28983	8,287.650	0.00	0.00	0	0.00	
R210	On 07/11/2013	Bond Future	160.00	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R210	On 07/11/2013	Bond Future	160.00	Put	8,297.65000		8.29765	8,299.83000	8.29983	8,297.650	0.00	0.00	0	0.00	
R210	On 07/11/2013	Bond Future	160.01	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00	
R210	On 07/11/2013	Bond Future	160.01	Put	8,307.65000		8.30765	8,309.83000	8.30983	8,307.650	0.00	0.00	0	0.00	
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R211	On 07/11/2013	Bond Future			128.36775		128.36775	128.37319	128.37319		0.00	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	0.00	0	0.00	



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	129.99	Put	1,622.25000	1.62225	1.62225	1,616.81000	1.61681	1,622.250	0.00	0.00	0	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put	1,632.25000	1.63225	1.63225	1,626.81000	1.62681	1,632.250	0.00	0.00	0	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Put	1,642.25000	1.64225	1.64225	1,636.81000	1.63681	1,642.250	0.00	0.00	0	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000		0.00	0.00	0	0	0.00
R212	On 07/11/2013	Bond Future			128.09035	128.09035	128.09035	128.09044	128.09044		0.00	0.00	0	0	21,791.00
R212	On 07/11/2013	Bond Future	132.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put	4,899.65000	4.89965	4.89965	4,899.56000	4.89956	4,899.650	0.00	0.00	0	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put	4,909.65000	4.90965	4.90965	4,909.56000	4.90956	4,909.650	0.00	0.00	0	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put	4,919.65000	4.91965	4.91965	4,919.56000	4.91956	4,919.650	0.00	0.00	0	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000		0.00	0.00	0	0	0.00
R213	On 07/11/2013	Bond Future			9.06739	83.51008	83.51008	9.07872	83.42525		20.13	0.00	0	0	19,481.00
R213	On 07/11/2013	Bond Future	8.59	Put	5,093.62000	5.09362	5.09362	5,208.01000	5.20801	5,093.620	0.00	0.00	0	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	1,399.04000	1.39904	1.39904	1,428.60000	1.42860	1,399.040	0.00	0.00	0	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	1,422.83000	1.42283	1.42283	1,452.36000	1.45236	1,422.830	0.00	0.00	0	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	5,037.55000	5.03755	5.03755	5,151.91000	5.15191	5,037.550	0.00	0.00	0	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	1,446.89000	1.44689	1.44689	1,476.38000	1.47638	1,446.890	0.00	0.00	0	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	4,981.87000	4.98187	4.98187	5,096.19000	5.09619	4,981.870	0.00	0.00	0	0	0.00
R213	On 06/02/2014	Bond Future			9.17434	84.60070	84.60070	9.18597	84.51526		20.37	0.00	0	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	1,958.06000	1.95806	1.95806	1,969.24000	1.96924	1,958.060	0.00	0.00	0	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	8,858.11000	8.85811	8.85811	8,954.73000	8.95473	8,858.110	0.00	0.00	0	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	1,979.92000	1.97992	1.97992	1,991.03000	1.99103	1,979.920	0.00	0.00	0	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	8,797.29000	8.79729	8.79729	8,893.84000	8.89384	8,797.290	0.00	0.00	0	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	8,736.73000	8.73673	8.73673	8,833.21000	8.83321	8,736.730	0.00	0.00	0	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	2,001.93000	2.00193	2.00193	2,012.97000	2.01297	2,001.930	0.00	0.00	0	0	0.00
R213	On 08/05/2014	Bond Future			9.27813	82.18595	82.18595	9.29025	82.09851		20.43	0.00	0	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,473.82000	1.47382	1.47382	1,479.18000	1.47918	1,473.820	0.00	0.00	0	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	14,680.04000	14.68004	14.68004	14,772.84000	14.77284	14,680.040	0.00	0.00	0	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,488.51000	1.48851	1.48851	1,493.84000	1.49384	1,488.510	0.00	0.00	0	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	14,605.03000	14.60503	14.60503	14,697.80000	14.69780	14,605.030	0.00	0.00	0	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,503.31000	1.50331	1.50331	1,508.60000	1.50860	1,503.310	0.00	0.00	0	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	14,530.25000	14.53025	14.53025	14,622.98000	14.62298	14,530.250	0.00	0.00	0	0	0.00
R213	On 07/08/2014	Bond Future			9.38548	83.28390	83.28390	9.39800	83.19524		19.94	0.00	0	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	4,654.09000	4.65409	4.65409	4,642.74000	4.64274	4,654.090	0.00	0.00	0	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	8,659.62000	8.65962	8.65962	8,736.93000	8.73693	8,659.620	0.00	0.00	0	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	4,682.93000	4.68293	4.68293	4,671.44000	4.67144	4,682.930	0.00	0.00	0	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	8,612.45000	8.61245	8.61245	8,689.62000	8.68962	8,612.450	0.00	0.00	0	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,711.88000	4.71188	4.71188	4,700.25000	4.70025	4,711.880	0.00	0.00	0	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	8,565.48000	8.56548	8.56548	8,642.51000	8.64251	8,565.480	0.00	0.00	0	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000		0.00	0.00	0	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000		0.00	0.00	0	0	0.00
R214	On 07/11/2013	Bond Future			9.38893	73.03725	73.03725	9.34905	73.33454		23.58	0.00	0	0	2,427.00
R214	On 07/11/2013	Bond Future	7.79	Call	125.49000	0.12549	0.12549	155.96000	0.15596	125.490	0.00	0.00	0	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	13,880.48000	13.88048	13.88048	13,613.66000	13.61366	13,880.480	0.00	0.00	0	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	13,784.91000	13.78491	13.78491	13,518.76000	13.51876	13,784.910	0.00	0.00	0	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	129.07000	0.12907	0.12907	160.21000	0.16021	129.070	0.00	0.00	0	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	132.74000	0.13274	0.13274	164.54000	0.16454	132.740	0.00	0.00	0	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	13,689.63000	13.68963	13.68963	13,424.14000	13.42414	13,689.630	0.00	0.00	0	0	0.00
R214	On 06/02/2014	Bond Future			9.49092	73.99109	73.99109	9.44970	74.29274		23.88	0.00	0	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R214	On 06/02/2014	Bond Future	8.99	Put	6,832.72000		6.83272	6,696.46000	6.69646	6,832.720		23.59	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	3,015.24000		3.01524	3,180.63000	3.18063	3,015.240		23.59	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	3,043.43000		3.04343	3,209.67000	3.20967	3,043.430		23.59	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	6,781.35000		6.78135	6,645.94000	6.64594	6,781.350		23.59	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	3,071.76000		3.07176	3,238.85000	3.23885	3,071.760		23.59	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	6,730.27000		6.73027	6,595.71000	6.59571	6,730.270		23.59	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			9.43567		94.78109	9.38040	95.30969				0.00	0	10,260.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	17,740.07000		17.74007	17,211.47000	17.21147	17,740.070			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	17,610.74000		17.61074	17,082.14000	17.08214	17,610.740			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	17,481.67000		17.48167	16,953.07000	16.95307	17,481.670			0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.54025		96.01890	9.48305	96.55508				0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	4,377.83000		4.37783	3,841.65000	3.84165	4,377.830			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	4,276.56000		4.27656	3,740.38000	3.74038	4,276.560			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	4,175.48000		4.17548	3,639.30000	3.63930	4,175.480			0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future			19,884.23000		19,884.23000	19,951.62000	19,951.62000				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	Put	121.56100		0.01216	137.33430	0.01373	121.561		13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	199.56100		0.01996	215.33430	0.02153	199.561		13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	148.34540		0.01483	164.54190	0.01645	148.345		13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	170.34540		0.01703	186.54190	0.01865	170.345		13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	107.66670		0.01077	123.45270	0.01235	107.667		13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	229.66670		0.02297	245.45270	0.02455	229.667		13.73	0.00	0	0.00
<b>Total for Derivatives :</b>													<b>736,751,798.88</b>	<b>63,222</b>	<b>2 496 436.00</b>

**i-Bonds**

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000	0.00000	101.05632				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.17000		107.13826	7.17000	107.11776				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000	0.00000	101.29360				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.73000		106.53309	8.73000	106.50836				0.00	0	46,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000	0.00000	100.16641				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000	0.00000	100.27503				0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		48.55923	8.00000	48.54888				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AB013	On 21/11/2018	Spot Bond		9.59500	97.15466		9.59500	97.12992			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.52000	104.39672		7.52000	104.37578			5,166,240,000.00	687,000	4,882,000.00
AB07	On 07/03/2014	Spot Bond		6.62000	105.41776		6.62000	101.00144			106,158,320,000.00	16,036,000	18,118,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.59564			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		9.02000	107.32221		9.02000	107.29648			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.24828			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond		0.82000	136.96864		0.82000	136.95225			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.45000	128.85614		2.45000	257.47482			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.16934			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.70432			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.95736			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.41375			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.47776			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	101.52031			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond		7.78000	110.69264		7.78000	110.66968			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	103.69508			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		7.22000	106.41882		7.22000	106.39832			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	102.25783			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.46631			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.15526			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.11968			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.21878			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.39294			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.62561			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond		6.32000	106.24245		6.32000	106.22411			1,586,320,000.00	251,000	838,000.00
ABL8B	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.80984			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABLC09	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.22099			0.00	0	0.00
ABLC10	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.22504			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.27000	131.31602		5.27000	131.28467			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		3.12000	122.59977		3.12000	125.61576			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		2.77000	116.54432		2.77000	116.52421			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.42000	98.11290		4.42000	98.09169			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		6.11000	102.19535		6.11000	98.63204			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		11.32000	112.18603		11.32000	112.15246			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.59761			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.62938			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.71883			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.88835			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.07000	109.37151		4.07000	109.34882			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	30.28891		100.00000	30.21553			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.19000	161.07090		2.19000	161.04562			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	152.66357		2.76000	152.63726			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.22000	162.61988		2.22000	162.59422			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.44000	158.51991		2.44000	158.49397			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.31625	70.36361		8.31625	70.30834			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.31625	70.36361		8.31625	70.30834			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond		84.61000	17.57933		84.61000	17.54983			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	88.70000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.43103			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	89.73000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond		100.00000	47.59121		100.00000	47.50092			0.00	0	0.00

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	88.45000			0.00	0	0.00
ABN44		On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	88.93000			0.00	0	0.00
ABN45		On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	84.74000			0.00	0	0.00
ABN46		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	84.45000			0.00	0	0.00
ABN47		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.01970			0.00	0	0.00
ABN48		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.89853			0.00	0	0.00
ABN49		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	83.79000			0.00	0	0.00
ABN50		On 21/12/2014	Spot Bond	6.76000	104.22296		6.76000	104.20403			0.00	0	0.00
ABN51		On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	111.71000			0.00	0	0.00
ABN52		On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	85.71000			0.00	0	0.00
ABN53		On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	87.54000			0.00	0	0.00
ABN54		On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	86.25000			0.00	0	0.00
ABN55		On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.16172			0.00	0	0.00
ABN56		On 15/09/2015	Spot Bond	7.31000	111.10949		7.31000	117.82335			0.00	0	0.00
ABN58		On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.95693			0.00	0	0.00
ABN59		On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	83.29000			0.00	0	0.00
ABN60		On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	83.28000			0.00	0	0.00
ABN61		On 31/01/2025	Spot Bond	2.96000	90.96150		2.96000	96.39578			0.00	0	0.00
ABN62		On 31/03/2028	Spot Bond	3.07000	95.63375		3.07000	139.23204			0.00	0	0.00
ABN63		On 07/12/2033	Spot Bond	3.04000	107.01186		3.04000	181.05142			0.00	0	0.00
ABN64		On 12/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	82.33000			0.00	0	0.00
ABN67		On 28/02/2023	Spot Bond	9.78000	87.77501		9.78000	87.66893			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	102.78000			0.00	0	0.00

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	89.56000			0.00	0	0.00
ABN71		On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.90000			0.00	0	0.00
ABN72		On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	104.48122			0.00	0	0.00
ABN73		On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	87.34000			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	9.91000	105.74871		9.91000	106.42904			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	9.85500	106.66182		9.85500	106.78830			0.00	0	0.00
ABN80		On 31/03/2021	Spot Bond	9.11000	89.60898		9.11000	90.13373			0.00	0	0.00
ABN81		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.30000			0.00	0	0.00
ABN82		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.67000			0.00	0	0.00
ABN83		On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85		On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86		On 01/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87		On 21/12/2026	Spot Bond	9.95000	104.34815		9.95000	106.07213			0.00	0	0.00
ABS10		On 17/03/2018	Spot Bond	8.62000	109.25770		8.62000	109.23264			7,413,200,000.00	860,000	206,000.00
ABS5		On 01/05/2015	Spot Bond	7.12000	104.66075		7.12000	104.64086			2,947,680,000.00	414,000	5,600,000.00
ABS6		On 01/06/2020	Spot Bond	9.17500	97.30749		9.17500	97.28365			5,688,500,000.00	620,000	257,000.00
ABS7		On 11/09/2026	Spot Bond	10.11000	94.88472		10.11000	90.46753			0.00	0	0.00
ABS9		On 17/03/2016	Spot Bond	7.77000	107.98923		7.77000	107.96686			0.00	0	0.00
ABS11		On 11/06/2014	Spot Bond	1.52000	127.62504		1.52000	127.60732			0.00	0	400,000.00
ABS11		On 11/06/2014	Spot Bond	4.00000	125.28866		4.00000	125.26289			0.00	0	0.00
ABS12		On 07/12/2023	Spot Bond	2.26000	130.85529		2.26000	261.47347			0.00	0	0.00
ABS13		On 31/01/2017	Spot Bond	0.76000	122.18245		0.76000	124.86335			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABSI4	On 31/01/2022	Spot Bond	2.26000	119.78816		2.26000	122.13625			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	34.52727		100.00000	34.44363			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.47000	103.22521		11.47000	109.92146			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.37375			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.73708		100.00000	1.73287			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.38383			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.52635			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.37987			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	10.35379		100.00000	10.32871			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.36741			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.36367			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	58.55298		11.00000	58.50278			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	10.35379		100.00000	10.32871			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.25164			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.27590			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	101.53347			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.61010			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.78225			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.53334			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.58521			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.60803			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.71070			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.71070			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.71506			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.49187			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.71506			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.70632			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	84.38191			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.46274			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.44009			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.35610			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.44009			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.55414			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.60579			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.62652			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.58504			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.33628			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.49188			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.63000	103.76812		9.63000	103.73845			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.36749			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.50000	101.43526		7.50000	101.41503			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.65405			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.81171			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.54969			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL123		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.70359			0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	5.15272		100.00000	5.14132			0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	6.95531		100.00000	6.94000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	77.69433			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	156.68515			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	156.76220			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.53330			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.28915			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.28915			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.70359			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.16494			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.48139			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.46894			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.62584			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.03681			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.62416			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.28689			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.45953			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.57959			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.03061			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.35703			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.53954			0.00	0	0.00
ACL146		On 30/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.28857			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.26572			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.50652			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.45510			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.34050			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.30519			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.37373			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.50237			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.42971			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.34673			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.36957			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.68840		10.23000	104.60329			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.39223			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.35711			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.90705			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	106.55362			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.25592			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.67000	102.59980		9.67000	102.57333			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.49607			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.08591		1.75000	108.16022			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.36750			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.37146			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.43317			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.48350			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.38283			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.35665			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.47343			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.42311			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.53381			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.43317			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.49356			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.99537			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.47343			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.45969			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.54774			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.57471			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.24697			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.25943			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.35695			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.38810			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.58102			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.52979			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.64446			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.44323			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.62836			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.63440			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.64446			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	89.07215			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.56399			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.56399			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	114.38481			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	115.19860			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.34255			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.32845			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.65314			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.25235			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.01757			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.59272			0.00	0	1,000,000.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.63934			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.25398			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.59583			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.71280			0.00	0	0.00
ADCP02		On 10/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.24389			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	5.74289		100.00000	5.72898			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.21016			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.23410			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.25001			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.87847			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.97622			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.10640			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.81339			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	8.25500	98.56888		8.25500	98.50095			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.07432			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.26512			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.64000	103.79282		8.64000	103.76896			1,589,760,000.00	184,000	234,000.00
AIR02		On 30/04/2023	Spot Bond	9.55000	117.29425		9.55000	117.26435			0.00	0	0.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	45.52847		100.00000	45.41817			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AIR03	On 09/03/2016	Spot Bond		7.42000	113.06035		7.42000	107.61334			1,662,080,000.00	224,000	7,500,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	43.45616		100.00000	43.35089			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	15.52763		100.00000	15.49327			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		3.32000	144.68280		3.32000	144.65570			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond		4.77000	100.56830		4.77000	126.51562			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.87596			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.89208			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.88730			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.86877			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.26374			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		9.14000	106.82187		9.14000	106.79579			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.86611			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.76279			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	94.91995		100.00000	94.67964			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.59632			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		7.49500	112.84354		7.49500	112.82085			0.00	0	65,000.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.35887			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.46710			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond		6.73500	103.96317		6.73500	103.94402			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.22824			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.20000	105.26546		7.20000	105.24511			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		9.07000	107.13178		9.07000	107.10582			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.55082			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.25062	105.13969		11.25062	103.84776			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.16455	102.65767		11.16455	102.35602			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA05	On 30/09/2015	Spot Bond	11.20853		102.51704		11.20853	102.27662			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.76252			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.25251		102.25633		11.25251	102.13572			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.22010		100.74158		12.22010	100.62419			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.80676			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.80676			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.80683			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.50062		100.90729		11.50062	101.33873			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.40704		103.64706		11.40704	102.15480			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.16455		102.65767		11.16455	102.35602			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.39366		102.39107		11.39366	102.22938			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.60289		94.70983		10.60289	101.51465			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.70948			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.69918			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.69918			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.60252			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	10.74852		101.20742		10.74852	101.43696			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.84500		99.83984		11.84500	99.62412			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		66.31733		10.22500	96.82475			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	83.01384			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.21394			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.54146			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		77.95653		12.22500	101.60827			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.62065			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.54000		62.06771		11.54000	96.95254			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.56960			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.61214			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.61214			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	101.54917			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.16890			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.25062		105.57153		14.25062	104.34972			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.56252		102.29529		15.56252	102.19888			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.45619		101.95629		14.45619	102.15064			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	102.16373			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	102.16373			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	102.16373			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	102.24836			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		10.00957		100.00000	9.99058			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		21.98797		100.00000	21.93470			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		20.01152		100.00000	19.96304			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.35279		100.00000	12.32287			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.35279		100.00000	12.32287			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.93512		100.00000	14.89893			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.94102		100.00000	12.90967			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		69.40543		100.00000	69.27375			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.76614			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.80695			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.85116			0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond		100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond		100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond		100.00000	83.71560		100.00000	83.52403			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.16000	104.32864		2.16000	167.57894			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.47000	92.83298		8.47000	133.20872			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.47000	94.14926		8.47000	133.55792			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.85500	97.12883		8.85500	97.10584			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.60652			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.30893			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	100.59526			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	99.90667			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.40774			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond		100.00000	54.79795		100.00000	54.66520			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		8.29000	98.75726		8.29000	98.73546			363,491,630,000.00	43,847,000	28,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.82402			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.79991			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.81784			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.87757			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.93727			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.10398			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	9.60384		100.00000	9.58057			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.62581			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.65994			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.67457			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.67944			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.73790			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.81575			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.01374		100.00000	5.99917			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.01374		100.00000	5.99917			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.34989			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.46722			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.49921			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.67000	104.54396		8.67000	104.51985			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.59519			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.76567			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	4.29266		100.00000	4.28226			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	4.29266		100.00000	4.28226			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.44500	104.10842		6.44500	104.09049			0.00	0	600,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.72660			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.28974			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	97.69179			0.00	0	0.00
BIDC34	On 05/03/2014	Spot Bond	100.00000	66.84982		100.00000	100.00000			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.21838			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.55936		100.00000	6.54346			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.25790			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.18520			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.19577			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BLG1D		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.21495			0.00	0	0.00
BLG1E		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.29438			0.00	0	0.00
BLG1F		On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.49707			0.00	0	0.00
BSR09		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.49198			0.00	0	0.00
BUS01U		On 30/09/2016	Spot Bond	100.00000	11.74859		100.00000	11.72013			0.00	0	0.00
CBL06		On 02/11/2014	Spot Bond	7.02000	110.96599		7.02000	110.94519			1,719,900,000.00	245,000	447,000.00
CBL08		On 02/11/2016	Spot Bond	9.72000	116.46049		9.72000	116.43046			0.00	0	200,000.00
CBL09		On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.03784			0.00	0	0.00
CBL10		On 06/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.42892			0.00	0	0.00
CBL11		On 06/05/2016	Spot Bond	9.42000	106.00368		9.42000	105.97717			1,978,200,000.00	210,000	7,168,000.00
CBL12		On 06/09/2018	Spot Bond	11.45000	99.48520		11.45000	99.45510			0.00	0	0.00
CBL13		On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.89485			0.00	0	0.00
CBL14		On 01/02/2019	Spot Bond	11.70000	100.48474		11.70000	100.45370			0.00	0	0.00
CBL15		On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.57583			0.00	0	0.00
CBL16		On 18/05/2017	Spot Bond	9.61000	102.27592		9.61000	102.24984			9,475,460,000.00	986,000	257,000.00
CBL17		On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.31351			0.00	0	0.00
CBL18		On 23/08/2019	Spot Bond	12.14000	95.88845		12.14000	95.85774			0.00	0	0.00
CBL19		On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.62671			0.00	5,000,000	16,000,000.00
CBL20		On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	102.16674			0.00	0	0.00
CBL21		On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.52826			0.00	0	0.00
CBL22		On 06/05/2020	Spot Bond	10.43500	93.66063		10.43500	93.63475			0.00	0	0.00
CCT01		On 23/06/2023	Spot Bond	10.30000	116.30436		10.30000	116.27245			0.00	0	0.00
CCT02		On 12/06/2024	Spot Bond	10.15000	112.12507		10.15000	112.09474			0.00	0	0.00
CCT03		On 15/03/2025	Spot Bond	9.55000	116.37696		9.55000	116.34745			0.00	0	30,000,000.00
CGR10		On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.86251			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CGR11	On 28/03/2016	Spot Bond		11.97000	105.42477		11.97000	105.39146			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.42668			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.82546			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.57944			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.81619			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.95581			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.09315			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	100.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.51194			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.50634			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.38817			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.31550			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.53594			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	101.46083			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond		11.03000	106.60178		11.03000	106.56973			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond		8.61000	104.69954		8.61000	104.67493			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.90720			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	102.01879			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	102.01879			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.44313			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond		100.00000	24.42715		100.00000	24.36797			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond		100.00000	24.22888		100.00000	24.17018			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond		100.00000	62.43501		100.00000	62.28376			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN165	On 30/04/2014	Spot Bond	100.00000		62.43501	100.00000	62.28376				0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000		62.43501	100.00000	62.28376				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		62.43501	100.00000	62.28376				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		62.43501	100.00000	62.28376				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		62.43501	100.00000	62.28376				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.53337				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		62.43501	100.00000	62.28376				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000		62.88495	100.00000	62.73261				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	102.92040				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.95751				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		101.78460	10.11000	101.75733				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.95751				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.07421				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000		100.00000	0.00000	108.64539				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		100.09688	2.76000	111.78663				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		108.72606	3.14000	111.63247				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.11172	8.25000	100.08937				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	101.95751				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.95751				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		116.55420	3.10000	111.24522				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		116.57171	2.40000	111.26401				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.22588				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN211		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	102.09566			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.94345			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.95667			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.37000	103.67073		8.37000	103.64750			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.99816			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.98321			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.80022			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.84773			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.42000	103.84979		8.42000	103.82639			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.42000	103.84979		8.42000	103.82639			0.00	0	0.00
CLN223		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	108.24302			0.00	0	0.00
CLN224		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	110.16927			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.47000	102.65195		8.47000	102.62868			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.57487			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.75327			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.86659			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.86659			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	71.41263		100.17539	71.23936			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.11733			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.38211			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.59888			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.16286			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.17421			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	100.29843		9.35000	100.27352			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	100.29843		9.35000	100.27352			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.16280			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.16328			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	91.04456			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.27563			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.79794			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.27010			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.24560			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.24560			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.24560			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.24560			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.24560			0.00	0	1,700,000.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.27999			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.33713			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.33713			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.33713			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.33713			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.33713			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.34668			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.47000	105.02708		9.47000	105.00067			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.85726			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.24159			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.27613			0.00	0	0.00
CLN267		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.27613			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.63082			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.81350			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.19723			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.12448			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.41304			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.40296			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.46079			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.23785			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.19947			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.19928			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.45664			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	105.32624			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.90877			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.34915			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.22363			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.36269			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.59417			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.59417			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.59417			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.59417			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.44092			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.09083			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.55665			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.55665			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.53757			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.42645			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.53757			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.26110			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.69313			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.42649			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.42649			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.38221			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond		100.00000	7.37926		100.00000	7.36138			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	118.58842			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	103.42849			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	119.16337			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	118.03619			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	118.75660			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	119.05753			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.40248			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		11.06000	93.31363		11.06000	94.26430			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.58000	92.73751		11.58000	95.96884			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.31399			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.66859			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.39238			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.77803			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.71025			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	101.52234		8.80500	102.97012			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.44323			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.78662			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	112.37871			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.51771			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.54789			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	101.66456			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	102.15016			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.06120			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.06120			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.06120			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.75979			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.26716			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.77075			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.81391			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.08576			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond		100.00000	24.84825		100.00000	24.79356			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond		100.00000	24.84825		100.00000	24.79356			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	36.52632		7.01000	37.12605			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	137.24549			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	0.00079		100.00000	0.00079			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond		100.00000	0.00079		100.00000	0.00079			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond		8.85500	97.12883		8.85500	125.09648			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.47000	30.40405		8.47000	133.20872			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.47000	30.79254		8.47000	133.55792			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLNF01		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	85.14299			0.00	0	0.00
CLNF02		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	85.01596			0.00	0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.14571			0.00	0	0.00
CLNF04		On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.14571			0.00	0	0.00
CLNF05		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.59559			0.00	0	0.00
CLNF06		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.47942			0.00	0	0.00
CLNF07		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.50230			0.00	0	0.00
CLNF09		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.47343			0.00	0	0.00
CLNF10		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.77803			0.00	0	0.00
CLNF11		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.32442			0.00	0	0.00
COJ02		On 15/09/2016	Spot Bond	8.92000	113.37598		8.92000	110.27140			0.00	0	0.00
COJ04		On 05/06/2018	Spot Bond	9.07000	101.97204		9.07000	101.94734			0.00	0	6,900,000.00
COJ05		On 05/06/2023	Spot Bond	10.34500	114.28327		10.34500	114.25178			0.00	0	0.00
COJ06		On 09/12/2015	Spot Bond	8.37000	107.51303		8.37000	107.48895			0.00	0	0.00
COJ07		On 23/03/2021	Spot Bond	9.93500	109.26561		9.93500	109.23683			0.00	0	0.00
COT01		On 03/04/2023	Spot Bond	10.37000	96.30697		10.37000	96.28037			0.00	0	0.00
COT02		On 03/04/2028	Spot Bond	11.20000	97.19649		11.20000	97.16755			0.00	0	0.00
COT03		On 05/06/2028	Spot Bond	11.20000	89.92394		11.20000	89.89716			0.00	0	0.00
CPL002		On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.10975			0.00	0	0.00
CPL003		On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.13093			0.00	0	0.00
CPL005		On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.03499			0.00	0	0.00
CPL007		On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.61010			0.00	0	0.00
CPL016		On 26/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.19658			0.00	0	0.00
CPL017		On 21/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.60321			0.00	0	0.00
CPV01		On 30/06/2029	Spot Bond	12.79500	91.08959		12.79500	89.81611			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
DEN38U	On 10/06/2018	Spot Bond	100.00000		8.62178	100.00000	8.59486				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.60815				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.34500		96.94702	8.34500	98.02196				0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.50822				0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.64437				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000	0.00000	101.51210				0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000	0.00000	101.66367				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.74927				0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.57784				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.17000		122.72489	7.17000	122.70127				0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.59000		104.90932	8.59000	104.88535				17,798,480,000.00	2,072,000	36,447,186.00
DV23	On 27/02/2023	Spot Bond	9.02000		106.39491	9.02000	106.36940				47,345,980,000.00	5,249,000	85,456,410.00
E170	On 01/08/2020	Spot Bond	8.26000		128.42419	8.26000	128.39595				0.00	0	18,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	106.98748				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.04658				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.05090				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.05339				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.63305				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		105.81241	0.10000	130.28518				0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.50000		109.40898	2.50000	109.39094				0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	2.55000		96.39945	2.55000	96.38341				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.64000		96.73816	2.64000	95.40393				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.83500		104.66682	9.83500	104.63952				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.68500		110.61841	9.68500	105.23962				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.25000		102.07957	10.25000	102.05184				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EMM04	On 16/05/2028	Spot Bond	10.80000		90.77269	10.80000	95.22191				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.28664				0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.44932				0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.16102				0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.17561				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		63.07536	100.00000	62.92256				0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000		82.69663	100.00000	82.51121				0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond	100.00000		100.80427	100.00000	100.53401				0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond	100.00000		86.19999	100.00000	86.00229				0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond	100.00000		81.83857	100.00000	81.65548				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		128.12550	3.00000	128.10265				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.33000		104.82764	11.33000	104.79625				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000	0.00000	106.85624				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.88450				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.20024				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.06000		83.77388	10.06000	98.41285				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.33459				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.30648				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.26024				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.34107				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.28815				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.28265				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.29139				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.23972				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.25092				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.23748			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.24681			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.81000		101.84261		6.81000	101.82386			0.00	0	2,000,000.00
ES18	On 20/04/2018	Spot Bond	7.85000		108.81254		7.85000	108.78965			3,170,065,500,000.00	403,830,000	152,448,000.00
ES23	On 25/01/2023	Spot Bond	8.66500		109.58015		8.66500	109.55490			7,729,180,000,000.00	892,000,000	22,251,716.00
ES26	On 02/04/2026	Spot Bond	9.07500		94.25852		9.07500	94.23566			1,433,822,775,000.00	157,997,000	52,724,000.00
ES33	On 15/09/2033	Spot Bond	9.78500		79.89605		9.77500	83.68802			35,460,840,000.00	3,624,000	895,386,000.00
ES42	On 25/04/2042	Spot Bond	9.99500		87.54534		9.99500	89.00289			0.00	0	200,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.16712			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.89660			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.29687			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.97464			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.21877			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.11412			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.12016		100.00000	11.09322			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.82157		100.00000	10.79535			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.32629			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.34101			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.37044			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.39985			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.42000		105.78658		7.42000	105.76564			222,941,320,000.00	30,046,000	23,400,000.00
FRB05	On 21/12/2018	Spot Bond	9.54000		97.49661		9.54000	97.47180			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.37569			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.37562			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.80661			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	103.09308			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.34000		105.02534		11.34000	104.99369			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.06421			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000		88.46967		100.00000	88.26635			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.36000		120.47664		2.36000	121.22621			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.29000		130.53715		2.29000	260.83713			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	3.05000		95.86002		3.05000	139.56169			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.93000		108.74631		2.93000	183.98754			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.58000		117.31048		7.58000	117.28676			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000		36.52267		100.00000	36.44227			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000		36.52267		100.00000	36.44227			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.08600		56.97145		8.08600	53.25526			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50000		36.36818		9.50000	35.46110			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000		35.14105		9.73000	34.20804			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000		94.87216		100.00000	94.62951			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	102.39337			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.26529			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	105.82319			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		100.00000		0.00000	102.15480			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.25758			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.25758			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	99.97432			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.25301			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.80313			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.04914			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.53343			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.70357			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	104.47274			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.32081		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.32081		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.01718			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.64446			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.02624			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.19679			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.55795			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	109.22389			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.43534			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.61429			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.25775		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.91780			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.30107			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.72891			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.84949			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.18275			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.02021			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.28102			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.42533			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.17674			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.10651			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.87964			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.84347			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.33315			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.30308			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.22086			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.33715			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.97002			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.81390		100.09221	12.78284			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	105.81116			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.79454			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.03102			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.23589			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.38200			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.66198			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	101.68276			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.51886			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.52375			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.05634			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.98940			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.39504			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.98940			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.38327			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.49356			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	52.00991		13.22500	51.99153			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.39693			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.95517			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.95517			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.39894			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.19720			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.47141			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.91500	84.77341		3.91500	87.65186			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	101.54387			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.54387			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.24683			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.31399			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.70806			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.25326			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.93779			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.62678			0.00	0	200,000,000.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.58237			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.29453			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.22239			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		100.00000	0.03046		100.00000	0.03026			5,000,000,000,000.00	50,000,000	50,000,000.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.94315			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.66814			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.65785			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.89012			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.88187			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC57	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.39859			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.74868			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.60000		116.93954		3.60000	110.55970			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.69101			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.70967			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.58000		107.06213		3.58000	110.72301			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.10000		98.86751		1.10000	118.38167			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.60000		104.14163		3.60000	110.55970			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.08000		104.34237		2.08000	119.59956			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.15000		106.62981		2.15000	122.97878			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.85087			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000		24.38165		100.00000	24.32259			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	98.59694			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.26647			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000		111.82338		4.73000	111.79821			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.30907			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.45035			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.67860			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	106.57430			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.98549			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.90671			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	101.54881			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.09602			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.54683			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	104.03373			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	93.55264			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	91.06918			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.45516	100.00000	9.43226				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	8.78036	100.00000	8.75265				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.22000	139.57273	4.22000	139.54329				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.42726				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.88800				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	103.43573				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	103.36550				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	103.22701				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	102.21069				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.80000	125.26954	2.80000	250.30114				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.30000	130.43132	2.30000	260.62543				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	3.02000	123.07715	3.02000	245.91615				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.73000	100.41681	2.73000	117.92546				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.69848				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.26000	118.45805	2.26000	118.43928				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.93427				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.10565				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000	0.00000	100.57090				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.33677				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	3.13000	86.20174	3.13000	86.18607				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS68	On 09/11/2024	Spot Bond	100.00000		0.80965	100.00000	0.80768				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		12.35796	104.97509	12.32635				0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000		100.00000	0.00000	100.38190				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		20.17001	101.07593	20.12068				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		11.25365	100.44759	11.22629				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.29877				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		18.37840	100.76967	18.33356				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	100.00000				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.59818				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.76000		95.13178	2.76000	95.11540				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.25362				0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.88669				0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.63000		94.02299	2.63000	99.64283				0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.66000		93.73993	2.66000	99.34260				0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.14701				0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.22158				0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.50000		128.31346	2.50000	324.90298				0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.14110				0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.02578				0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.53169				0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000	0.00000	100.49902				0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.47335				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.15107			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.10461			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.07454			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.02500		102.43466		6.02500	102.41786			0.00	0	1,200,000.00
FRX15	On 14/03/2015	Spot Bond	6.51000		107.35924		6.51000	107.34055			130,200,000.00	20,000	1,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.63000		104.76228		7.63000	104.74096			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.12000		105.29806		8.12000	105.27529			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.28000		112.47424		8.28000	112.44931			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.86000		103.39688		8.86000	103.37252			95,067,800,000.00	10,730,000	10,026,000.00
FRX23	On 28/02/2023	Spot Bond	9.74000		87.96215		9.74000	87.89286			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.84000		108.63623		9.84000	108.60773			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.64000		91.41734		10.64000	91.39159			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.70000		78.83212		10.70000	78.80968			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	101.50733			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.06208			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.42000		103.98678		9.42000	103.96063			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT26	On 30/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.49929			0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.79681			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.79702			0.00	0	0.00
GRA307	On 15/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.18436			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.43172			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.35886			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRD193	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.14029			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.05581			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.90955			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.18368			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.66422			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.67996			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.71036			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond		100.00000	3.49267		100.00000	3.48494			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.74807			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.80038			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.91262			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.28852			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.92616			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.63627			0.00	1,200,000	300,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.32975			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.87831			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.07070			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.41528			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.85759			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.84313			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.59635			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.58630			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.45438			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	105.70696				0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	105.70696				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	107.12516				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.87937				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.95098		102.32262	7.95098	99.12849				0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	105.97407				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.92405				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.30381		102.35980	8.30381	108.65492				0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	106.31934				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.98146				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.75420		102.41254	8.75420	108.65492				0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	107.54066				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.05158				0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	108.16355				0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	109.87443				0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.93919				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.05789				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.09932				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.40000		107.90195	8.40000	107.87783				7,072,800,000.00	842,000	29,776,000.00
HWAY23	On 07/12/2023	Spot Bond	2.07000		132.89211	2.07000	265.54749				0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.05000		135.86520	2.05000	265.98080				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.73500		96.58882	9.73500	96.56388				3,290,430,000.00	338,000	13,054,000.00
HWAY35	On 31/07/2035	Spot Bond	9.73000		96.57026	9.73000	96.54534				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
I2025	On 31/01/2025	Spot Bond	2.02000	106.02225		2.02000	106.00613			345,525,660,140.00	171,052,307	1,040,133,725.00
I2038	On 31/01/2038	Spot Bond	2.50000	101.44250		2.53000	100.86523			647,500,000,000.00	259,000,000	522,500,000.00
I2046	On 31/03/2046	Spot Bond	2.38000	103.47891		2.38000	103.70318			547,400,000,000.00	230,000,000	120,000,000.00
I2050	On 31/12/2050	Spot Bond	2.59000	104.14124		2.59000	104.12382			335,664,000,000.00	129,600,000	74,625,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	90.65000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.47000	109.03909		7.47000	103.85061			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.07987			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.75209			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.90317			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.77165			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	7.02500	105.01102		7.02500	104.99132			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.97000	107.95483		7.97000	107.93191			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.77000	109.19704		8.77000	109.17157			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.95500	104.05921		6.95500	104.03977			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.75805			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.27399			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.07000	109.48966		4.07000	109.46702			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.79000	101.64166		7.79000	101.62055			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.50612			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.53861			0.00	1,200,000	300,000.00
IBL34	On 31/01/2017	Spot Bond	0.92000	105.52435		0.92000	124.21101			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.33000	103.45595		2.33000	121.49842			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.10616			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	103.02983			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.44000	104.93682		8.44000	104.91311			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.52653			0.00	0	25,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.23387			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.34229			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.97000		97.62281		8.97000	97.59941			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.49000		90.49366		9.49000	90.47086			4,593,160,000.00	484,000	270,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.54390			0.00	0	55,000.00
IBL49	On 02/04/2018	Spot Bond	8.52000		84.86949		8.52000	98.68189			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.54000		103.92647		9.54000	98.61059			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.58759			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.60662			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.73000		103.63172		7.73000	99.45114			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.75000		102.94252		8.75000	98.24930			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00229		100.00000	0.00229			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		101.89326		5.00000	101.87951			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		101.89326		5.00000	101.87951			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		100.48428		5.00000	100.47080			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.89326		5.00000	101.87951			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		99.90319		4.00000	99.89243			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.41641			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.32448			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.50149			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		112.77829		9.20000	112.75057			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.31152			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.31152			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.33466			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.91944	100.00000	8.89783				0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.71460				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.43982				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.32542				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.47000		103.40967	9.47000	103.38368				0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.09741				0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.28997				0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000		100.00000	0.00000	99.87833				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	99.74509				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		3.89372	100.00000	3.88157				0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond	100.00000		96.30607	100.00000	96.05263				0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond	100.00000		89.68059	100.00000	89.46078				0.00	0	0.00
INA336	On 03/09/2013	Spot Bond	5.25000		97.44215	5.25000	97.44214				0.00	0	0.00
INA338	On 17/09/2013	Spot Bond	5.25000		99.82769	5.25000	99.74176				0.00	0	0.00
INA339	On 25/09/2013	Spot Bond	5.25000		99.71315	5.25000	99.62742				0.00	0	0.00
INA342	On 15/10/2013	Spot Bond	5.35000		99.41712	5.35000	99.33027				0.00	0	0.00
INA343	On 22/10/2013	Spot Bond	5.35000		99.31581	5.35000	99.22914				0.00	0	0.00
INA347	On 19/11/2013	Spot Bond	5.45000		98.89254	5.45000	98.80500				0.00	0	0.00
INA348	On 26/11/2013	Spot Bond	100.00000		81.65548	100.00000	100.00000				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000		50.00002	100.00000	50.00001				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	5.25000		99.92813	5.25000	99.84203				0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000		96.81698	100.00000	96.56085				0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000		94.80519	100.00000	94.55959				0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	5.35000		99.62035	5.35000	99.53315				0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	5.35000		99.51863	5.35000	99.43161				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IND342		On 15/10/2013	Spot Bond		100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
IND343		On 22/10/2013	Spot Bond		100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
IND344		On 29/10/2013	Spot Bond		5.35000	99.21471	5.35000	99.12821			0.00	0	0.00
IND345		On 05/11/2013	Spot Bond		5.45000	99.09740	5.45000	99.00950			0.00	0	0.00
IND346		On 12/11/2013	Spot Bond		5.45000	98.99486	5.45000	98.90714			0.00	0	0.00
IND347		On 19/11/2013	Spot Bond		100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
IND348		On 26/11/2013	Spot Bond		100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IND349		On 03/12/2013	Spot Bond		100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
IND350		On 10/12/2013	Spot Bond		100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
IND351		On 17/12/2013	Spot Bond		100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
INF405		On 28/01/2014	Spot Bond		0.00000	100.00000	0.00000	100.50143			0.00	0	0.00
INF407		On 12/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.36826			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond		0.00000	100.00000	0.00000	101.49722			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond		11.25062	103.99487	11.25062	103.16155			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond		11.25062	101.45480	11.25062	101.64744			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond		0.00000	100.00000	0.00000	101.53309			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond		0.00000	100.00000	0.00000	99.84762			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond		0.00000	100.00000	0.00000	101.50005			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond		6.50000	102.74597	6.50000	102.72802			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond		0.00000	100.00000	0.00000	101.59417			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond		0.00000	100.00000	0.00000	101.18613			0.00	0	0.00
ING177		On 28/02/2015	Spot Bond		100.00000	33.41003	100.00000	33.32910			0.00	0	0.00
ING178		On 28/08/2015	Spot Bond		100.00000	21.38242	100.00000	21.33062			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.21167			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond		0.00000	100.00000	0.00000	100.21167			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING194	On 11/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.31783			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.42422			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	94.17021			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.10653			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.89533			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000		100.00000		0.00000	99.89457			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.41962			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.11001			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.09527			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.83762			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.86841			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.07281			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.23363			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.09104			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.95719			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.76219			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.38860			0.00	0	0.00
ING223	On 28/11/2013	Spot Bond	100.00000		81.29176		100.00000	81.11111			8,333,333,300,000.00	83,333,333	83,333,333.00
ING224	On 28/02/2014	Spot Bond	100.00000		67.44186		100.00000	67.18147			10,000,000,000,000.00	100,000,000	100,000,000.00
ING33	On 31/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.59385			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.59385			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.94889			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000		83.32062		100.00000	83.13586			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.55257			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IP262U	On 26/09/2013	Spot Bond	100.00000		94.55959	100.00000	94.31525				0.00	0	0.00
IP263U	On 06/11/2013	Spot Bond	100.00000		85.48009	100.00000	85.28037				0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond	100.00000		83.14351	100.00000	82.95455				0.00	0	0.00
IP265U	On 26/11/2013	Spot Bond	100.00000		81.65548	100.00000	81.47321				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000		100.00000	0.00000	100.00003				0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond	100.00000		85.48009	100.00000	85.28037				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.91940				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.94015				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.95403				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.48000		104.44734	8.48000	104.42364				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.67000		105.21557	6.67000	105.19681				1,080,540,000.00	162,000	97,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.80425				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	9.02000		106.80486	9.02000	106.77925				7,504,640,000.00	832,000	4,943,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.11274				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.20530				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.56298				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.65000		105.22331	8.65000	105.19897				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	103.82328				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	99.95855				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.42000		95.41009	3.42000	112.03956				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	4.23000		90.57785	4.23000	121.59616				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	101.34125				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000	0.00000	101.15535				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000	0.00000	101.12287				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000	0.00000	99.83919				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.44004			0.00	0	0.00
IV02E		On 17/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.72773			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	4.02000	86.04864		4.02000	86.74649			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	4.02000	85.97690		4.02000	93.33887			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	99.85100			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.46436			0.00	0	0.00
IV03E		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.21353			0.00	0	0.00
IV04E		On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.27552			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	12.04000	110.64085		12.04000	110.60570			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.85295			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	4.23000	89.61659		4.23000	121.59616			0.00	0	0.00
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.11459			0.00	0	0.00
IVA336		On 05/09/2013	Spot Bond	5.25000	95.01188		5.25000	99.91377			0.00	0	0.00
IVA337		On 12/09/2013	Spot Bond	5.25000	99.89942		5.25000	99.81336			0.00	0	0.00
IVA338		On 19/09/2013	Spot Bond	5.25000	99.79903		5.25000	99.71315			0.00	0	0.00
IVA339		On 26/09/2013	Spot Bond	100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
IVA340		On 03/10/2013	Spot Bond	5.35000	99.59127		5.35000	99.50412			0.00	0	0.00
IVA341		On 10/10/2013	Spot Bond	5.35000	99.48960		5.35000	99.40263			0.00	0	0.00
IVA342		On 17/10/2013	Spot Bond	5.35000	99.38815		5.35000	99.30135			0.00	0	0.00
IVA343		On 24/10/2013	Spot Bond	5.35000	99.28690		5.35000	99.20028			0.00	0	0.00
IVA344		On 31/10/2013	Spot Bond	5.45000	99.17077		5.45000	99.08274			0.00	0	0.00
IVA345		On 07/11/2013	Spot Bond	5.45000	99.06808		5.45000	98.98023			0.00	0	0.00
IVA346		On 14/11/2013	Spot Bond	5.45000	98.96561		5.45000	98.87794			0.00	0	0.00
IVA347		On 21/11/2013	Spot Bond	5.45000	98.86334		5.45000	98.77586			0.00	0	0.00
IVA348		On 28/11/2013	Spot Bond	5.45000	98.76129		5.45000	98.67398			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA349	On 05/12/2013	Spot Bond	100.00000		80.04386	100.00000	79.86871				0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000		78.83369	100.00000	78.66379				0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000		77.65957	100.00000	77.49469				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.44977				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.68336				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.68865				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.64330				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.07174				0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.39249				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.56318				0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.53967				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.35864				0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.56083				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.25037				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.25354				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.03418				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.99493				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.00227				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.01696				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.95085				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.87300				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.68331				0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.45792				0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.45697				0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000		83.90805	100.00000	83.71560				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
JDC03U	On 29/01/2014	Spot Bond	100.00000		87.20379	100.00000	86.99764				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		64.84801	100.00000	64.69092				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		52.02017	100.00000	51.85776				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		61.96773	100.00000	61.85016				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.69229				0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000		13.95288	100.00000	13.91908				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		41.29432	100.00000	41.19429				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.95385				0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		13.91908	100.00000	13.88536				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.00642				0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		54.51829	100.00000	54.34808				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.78488				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.85000		141.78073	8.85000	141.74737				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.91493				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.77924				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.12000		95.76197	9.12000	95.73876				5,563,200,000.00	610,000	899,000.00
LGL03	On 03/04/2018	Spot Bond	9.17000		66.34321	9.17000	97.58487				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.64000		103.14938	9.64000	98.14768				4,434,400,000.00	460,000	52,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	99.75853				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.72000		100.43482	11.72000	100.40356				0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	99.73452				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.86354				0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond	0.00000		100.00000	0.00000	99.88611				0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.44289				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MAQ037	On 18/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.34077			0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.98707			0.00	0	0.00
MAQ06U	On 03/09/2013	Spot Bond		100.00000	66.66668		100.00000	66.66667			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.96779			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.43520			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.99515			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.86055			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.63812			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.37526			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.93842			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.04709			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.33165			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.72839			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	88.93515		100.00000	88.72440			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	84.87052		100.00000	84.67851			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	62.38003		100.00000	62.22891			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	40.56453		100.00000	40.46626			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	39.60712		100.00000	39.51117			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	10.30369		100.00000	10.27872			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	25.15548		100.00000	25.09454			0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond		100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond		100.00000	85.28037		100.00000	85.08159			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.89000	104.11820		8.89000	104.09346			728,980,000.00	82,000	1,863,000.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.82971			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.85656			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.84308			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	102.60313			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	102.62343			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	102.72489			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.08324			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	101.13717			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.25500		104.47441		8.25500	104.45132			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.96000		103.13404		8.96000	103.10948			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.76000		103.06343		9.76000	103.03674			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.96000		106.04099		5.96000	106.02398			0.00	0	11,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.28431			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.33622			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.84000		103.99098		9.84000	103.90860			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.62000		105.63943		7.62000	105.61797			0.00	0	24,701,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.08767			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.18000		101.07813		9.18000	101.05335			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.08360			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.88000		100.99311		8.88000	100.96913			6,491,280,000.00	731,000	2,218,000.00
MTN01U	On 08/10/2013	Spot Bond	100.00000		91.70854		100.00000	91.47870			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond	6.44000		104.54421		6.44000	104.52620			3,265,080,000.00	507,000	805,000.00
MTN02U	On 13/01/2014	Spot Bond	100.00000		73.73737		100.00000	73.58871			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	7.67000		104.22399		7.67000	104.20267			0.00	0	4,800,000.00
MTN03U	On 28/10/2013	Spot Bond	100.00000		87.32057		100.00000	87.11217			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.82500		105.64960		8.82500	105.62481			8,233,725,000.00	933,000	804,000.00
MTN04U	On 27/01/2014	Spot Bond	100.00000		71.70923		100.00000	71.56863			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MTN05		On 28/10/2013	Spot Bond	5.72000	103.04414		5.72000	103.02813			0.00	0	0.00
N4A111		On 14/08/2020	Spot Bond	100.00000	6.24765		100.00000	6.23252			0.00	0	0.00
N4A202		On 14/08/2020	Spot Bond	100.00000	0.25504		100.00000	0.25442			0.00	0	0.00
N4A205		On 14/08/2020	Spot Bond	100.00000	6.53703		100.00000	6.52119			0.00	0	0.00
N4A208		On 14/08/2020	Spot Bond	100.00000	6.61595		100.00000	6.59991			0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond	100.89771	6.08126		100.89771	6.06641			0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	6.16289		100.61875	6.14788			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	100.34192			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.35042			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.35619			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.36241			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.36805			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.37072			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.40499			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.44469			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.25504		100.00000	0.25442			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.25504		100.00000	0.25442			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.22000	96.55389		9.22000	96.53025			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.42000	103.54807		7.42000	99.45456			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.05360			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.99575			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.39079			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.91887			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.59358			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.53812			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.54375			0.00	0	7,500,000.00
NBK2A	On 15/09/2015	Spot Bond	7.27000		111.06387		7.27000	111.04232			886,940,000.00	122,000	1,918,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.94538			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	9.14000		115.79990		9.14000	110.08369			4,743,660,000.00	519,000	268,000.00
NBK4	On 28/10/2024	Spot Bond	11.02500		31.17282		11.02500	31.14603			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.72000		106.59175		7.72000	106.56970			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.89211			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.94300			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.81500		104.59403		6.81500	104.57498			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000		100.00000		0.00000	101.52447			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	7.92000		107.47981		7.92000	107.45712			4,118,400,000.00	520,000	340,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.26797			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.17541			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.39008			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.14210			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.00661			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.03638			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	84.90275			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.03409			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	100.76779			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.84004			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.69831			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.04420			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	80.96848			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.74588			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.54242			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.04992			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.38447			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.40366			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.32062			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.08858			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.26974			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.22771			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.22671			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.42000	108.80570		8.42000	108.78132			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.83695			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond		5.22000	104.69540		5.22000	104.68047			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		6.22000	101.74519		6.22000	101.72831			3,445,880,000.00	554,000	100,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.89560			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		12.27000	114.83131		12.27000	114.79416			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	110.21347			0.00	40,000,000	20,000,000.00
NET46	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.22931			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.99998			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NILB10	On 08/12/2016	Spot Bond		2.31000	157.83629		2.31000	157.81100			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.89000	103.40532		8.89000	103.38088			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.87807			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.27647			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.27647			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.52000	104.89310		9.52000	104.81267			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.22727			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.57245			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.21543			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	100.21324			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.22206			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.72000	104.87315		9.72000	105.65385			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.23091			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.22212			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.22733			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.92000	104.85344		9.92000	104.76970			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.24496			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.23442			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.23084			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.29719			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.27591			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.23785			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond		4.14500	136.12133		4.14500	136.09272			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond		6.92000	106.60822		6.92000	106.58851			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.63000	118.20798		8.63000	118.18069			0.00	0	8,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NRA022	On 31/10/2022	Spot Bond	9.01500	124.10553	9.01500	124.07580				0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond	2.20500	163.65624	2.20500	163.63049				0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.53000	124.84233	9.53000	124.81058				0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.88223				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.85878				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.93370				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.62565				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.55226				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.33883				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.10534				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.13554				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	15.63059	100.00000	15.59272				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	20.94634	100.00000	20.89560				0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	20.99510	100.00000	20.94424				0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	21.02434	100.00000	20.97341				0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	21.72638	100.00000	21.67375				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	22.50641	100.00000	22.45189				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	27.38163	100.00000	27.31530				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.70000	107.54003	6.70000	107.52068				3,584,500,000.00	535,000	1,077,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	9.37370	100.00000	9.35099				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	96.30000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	32.17751	100.00000	32.09956				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	13.52087	100.00000	13.48776				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.69202				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.31646				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PMM09	On 04/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.97808			0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.30597			0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.16012			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.33647			0.00	640,000	160,000.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.84590			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.25540			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.23261			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.38265			0.00	3,000,000	1,000,000.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.40311			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.30722			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.25956			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.37967			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.48413			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.36937			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.30929			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.57367			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.44188			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	101.36730			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.63317			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.65324			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.66226			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.68232			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.76848			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.78851			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.35573			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.69692			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.47000		106.51854		6.47000	113.19810			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.84000		94.25863		5.84000	94.24388			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.27000		36.93090		8.27000	36.92272			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	6.42500		112.88853		6.47000	119.51481		114,660,916,225,000.00	17,846,057,000	14,710,350,614.00	
R158	On 15/09/2015	Spot Bond	6.47000		112.79717		6.47000	119.47346			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.37000		88.06304		6.37000	88.04804			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.47000		118.68846		6.47000	125.36170			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.30000		82.88054		6.30000	82.86657			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.43000		118.51564		8.45000	118.31300		60,556,276,122,000.00	7,183,425,400	12,910,643,554.00	
R187P	On 21/12/2026	Spot Bond	8.19000		34.40584		8.19000	34.39829			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.11000		32.10286		8.11000	32.09588			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.80000		271.58886		1.80000	271.54913		370,399,341,600.00	205,777,412	320,957,900.00	
R201	On 21/12/2014	Spot Bond	5.47000		105.84210		5.47000	105.82650		547,000,000,000.00	100,000,000	1,857,240,235.00	
R202	On 07/12/2033	Spot Bond	2.44000		197.90658		2.44000	197.87418		2,728,625,892,000.00	1,118,289,300	1,571,052,200.00	
R2023	On 28/02/2023	Spot Bond	8.14000		97.56150		8.17000	97.34778		10,869,895,520,000.00	1,335,368,000	5,340,799,255.00	
R203	On 15/09/2017	Spot Bond	7.27500		103.13145		7.32000	107.06981		20,530,639,275,000.00	2,822,081,000	4,324,938,000.00	
R2037	On 31/01/2037	Spot Bond	9.27500		93.46187		9.27500	93.43885		714,175,000,000.00	77,000,000	1,278,500,000.00	
R204	On 21/12/2018	Spot Bond	7.49500		103.81659		7.54000	103.59955		17,286,213,777,095.00	2,306,366,081	5,274,432,000.00	
R2048	On 28/02/2048	Spot Bond	9.30500		94.41272		9.30500	94.38901		5,758,082,880,000.00	618,816,000	2,012,561,071.00	
R205	On 31/03/2014	Spot Bond	100.00000		63.42088		100.00000	63.26723			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.53500		101.71399		5.53500	101.69888		3,305,834,100,000.00	597,260,000	2,296,260,000.00	
R207	On 15/01/2020	Spot Bond	7.81500		98.22105		7.84000	98.07930		31,419,027,435,000.00	4,020,349,000	7,405,866,697.00	
R208	On 31/03/2021	Spot Bond	7.91500		96.36694		7.93500	96.23888		12,809,880,660,565.00	1,618,430,911	7,679,063,889.00	

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 31/03/2036	Spot Bond		9.17000	75.05632		9.16000	75.11159			13,574,668,905,560.00	1,480,334,668	8,476,012,648.00
R210	On 31/03/2028	Spot Bond		2.33000	152.13641		2.33000	152.11196			820,057,624,460.00	351,956,062	715,500,000.00
R211	On 31/01/2017	Spot Bond		0.22000	127.13433		0.22000	127.12118			89,846,076,540.00	408,391,257	277,645,000.00
R212	On 31/01/2022	Spot Bond		1.76000	126.85958		1.76000	126.84118			3,809,638,370,560.00	2,164,567,256	1,044,750,000.00
R213	On 28/02/2031	Spot Bond		8.99000	82.71532		9.00000	82.61931			18,959,002,010,000.00	2,108,899,000	5,391,325,000.00
R214	On 28/02/2041	Spot Bond		9.27500	72.64432		9.27500	72.62613			29,369,333,875,000.00	3,166,505,000	7,873,711,053.00
R224C	On 15/09/2013	Spot Bond		5.23000	99.85692		5.23000	99.84263			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond		5.33000	97.26505		5.33000	97.25115			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		5.44000	94.63604		5.44000	94.62224			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.53000	90.65301		6.53000	90.63718			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.37000	88.06304		6.37000	88.04804			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.29000	85.51223		6.29000	85.49784			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.30000	82.88054		6.30000	82.86657			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		5.50500	98.41184		5.50500	98.39723			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.52500	95.77356		5.52500	95.75930			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.47500	93.25757		5.47500	93.24380			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.44000	89.26079		6.44000	89.24533			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.31000	86.72636		6.31000	86.71164			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.29000	84.11936		6.29000	84.10513			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.35000	81.39845		6.35000	81.38455			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.29500	76.20631		7.29500	76.19139			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.34500	73.37244		7.34500	73.35798			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.54500	70.12231		7.54500	70.10812			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.52500	67.64207		7.52500	67.62842			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.50500	65.26215		7.50500	65.24901			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R336C	On 21/12/2019	Spot Bond		7.49500	62.93992		7.49500	62.92727			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.80000	59.46792		7.80000	59.45549			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.78000	57.31613		7.78000	57.30418			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.85500	54.86059		7.85500	54.84904			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.82500	52.91389		7.82500	52.90279			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.79500	51.05101		7.79500	51.04035			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.76500	49.26796		7.76500	49.25771			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.72500	47.60580		7.72500	47.59595			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.68500	46.01747		7.68500	46.00799			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.39000	41.18893		8.39000	41.17968			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.35000	39.70237		8.35000	39.69350			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.31000	38.28420		8.31000	38.27569			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.27000	36.93090		8.27000	36.92272			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.23000	35.63915		8.23000	35.63130			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.19000	34.40584		8.19000	34.39829			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.15000	33.22800		8.15000	33.22075			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.11000	32.10286		8.11000	32.09588			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.11724			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.23776			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.19266			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.29571			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.10933			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	11.31468		100.00000	11.28728			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.90521		100.00000	3.89575			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.96601			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.91622			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.93721			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.96632			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.31692			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.22331			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.87644			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.28770			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond		100.00000	99.72677		100.00000	99.45505			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.10960			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.28625			0.00	0	0.00
RDFC10	On 06/12/2013	Spot Bond		100.00000	99.99993		100.00000	99.99986			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.88491			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.27067			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.99402			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.06341			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.56257			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.79328			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.26448			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.01710			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.10849			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.82462			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.01264			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.90347			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.90347			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RP011	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.84467			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.13822			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.91918			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	102.15388			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.84763			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.89543			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	103.43410		12.35000	103.40042			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.89599			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.64074			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
RP020	On 12/02/2020	Spot Bond		100.00000	12.42014		100.00000	12.39004			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.88384			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.38097			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.10175			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	81.95991		100.00000	81.77778			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.19973			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond		5.25000	100.63571		5.25000	100.62155			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.45893		100.00000	1.45536			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	6.35875		100.00000	6.34335			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	14.64641		100.00000	14.61093			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.67743		100.00000	12.64672			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	104.34987			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	101.48352			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		9.23500	107.67140		9.23500	107.64485			1,920,880,000.00	208,000	2,455,000.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.50148			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.77000	111.57000		7.77000	111.54689			0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.18035			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.37000	103.50160		9.37000	103.47571			0.00	0	7,500,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	100.84564			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.55253			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	100.72834			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.86585			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.84903			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.77000	105.63635		7.77000	105.61447			1,484,070,000.00	191,000	11,451,000.00
SBK9	On 10/04/2018	Spot Bond	9.14000	100.65507		9.14000	100.63048			1,188,200,000.00	130,000	4,506,000.00
SBK11	On 09/04/2014	Spot Bond	1.82000	132.85724		1.82000	132.83772			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	5.51780	99.86413		5.51780	165.43135			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.93000	116.62089		7.93000	116.59625			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.79000	116.89604		7.79000	116.87177			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.72000	110.29784		7.72000	117.00987			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.72000	102.32845		8.72000	102.30472			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.86500	116.74853		7.86500	116.72406			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.83000	116.81734		7.83000	116.79296			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.39247			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.15161			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.65113			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.20045			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	86.93918		100.00000	86.73559			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.37000	105.81903		8.37000	105.79546			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.47585			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.24257			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.31691			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBS17	On 23/06/2018	Spot Bond	100.00000		2.04312	100.00000	2.03860				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.36611				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.58500		105.24590	9.58500	105.21898				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.10000		102.70331	10.10000	102.67582				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000	0.00000	100.40159				0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.64499				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.48051				0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000	0.00000	100.16585				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	9.03000		101.78015	9.03000	101.75573				18,999,120,000.00	2,104,000	1,218,000.00
SBS3	On 25/05/2026	Spot Bond	9.15000		95.21698	9.15000	95.19384				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.63500		96.81883	9.63500	96.79408				4,913,850,000.00	510,000	200,000.00
SBS9	On 07/07/2016	Spot Bond	7.65000		111.29190	7.65000	111.26920				9,187,650,000.00	1,201,000	366,000.00
SBSI11	On 07/12/2023	Spot Bond	2.33000		130.11442	2.33000	259.99158				0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.92000		105.52435	0.92000	124.21101				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000	0.00000	106.25000				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SHF01	On 15/12/2016	Spot Bond	100.00000		6.70728	100.00000	6.69103				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		152.63556	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.49000		108.73083	1.49000	121.91940				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.74597	6.50000	102.72802				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	99.73612				0.00	40,000,000	20,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.27897				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000	0.00000	103.00787				0.00	5,000,000	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.42000		99.49633	9.42000	99.47130				3,014,400,000.00	320,000	155,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.55188				0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.03907				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.34360				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.23645				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.55380				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.77000		105.37720	7.77000	105.35537				0.00	0	8,400,000.00
SLI3	On 15/08/2023	Spot Bond	9.14000		102.37942	9.14000	98.74363				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.77000		102.16342	8.77000	102.13959				0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.38187				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.25049				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.42664				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.25245				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.62000		104.26657	8.62000	104.24252				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.16464				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.11461				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.91487				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.61500		95.62977	9.61500	95.60524				8,643,885,000.00	899,000	28,587,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.03718			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.40395			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.79561			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.54300	88.09058		9.54300	88.06814			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.60500	87.79384		9.60500	87.77133			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.71500	104.27884		6.71500	104.26003			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	9.10000	92.22309		9.10000	92.20079			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.50969			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.50000	98.94296		8.50000	103.03533			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	7.37000	110.99022		7.37000	117.70381			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.77000	97.92778		2.77000	98.25048			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.49000	99.06292		8.49000	99.51858			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.73370			0.00	0	0.00
SSN014		On 23/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.06652			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.22419			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.16769			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.87000	104.91248		9.87000	106.67475			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	100.00000	14.83525		100.00000	8.85773			0.00	0	200,000,000.00
SSN019		On 04/09/2014	Spot Bond	100.00000	44.64292		100.00000	44.44444			0.00	0	0.00
SY1005		On 09/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.89871			0.00	0	0.00
SY1006		On 17/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.78092			0.00	0	0.00
SY1008		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.59286			0.00	0	0.00
SY1009		On 21/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.28557			0.00	0	0.00
SY1011		On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.16840			0.00	0	0.00
SY1012		On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.16873			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SY1013		On 05/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.06961			0.00	0	0.00
SY1014		On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.52712			0.00	0	0.00
SY1015		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.93781			0.00	0	0.00
SY1016		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.88246			0.00	0	0.00
SY1017		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.88199			0.00	0	0.00
SY1018		On 19/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.86569			0.00	0	0.00
SY1019		On 18/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.76851			0.00	0	0.00
SY1020		On 22/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.82484			0.00	0	0.00
SY1021		On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.76415			0.00	0	0.00
SY1022		On 29/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.72130			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	7.03000	115.74475		7.03000	109.50351			0.00	0	0.00
SZ25		On 30/09/2025	Spot Bond	9.01000	103.80082		9.01000	103.77582			0.00	0	0.00
T018		On 15/07/2014	Spot Bond	100.00000	56.53782		100.00000	56.41336			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	40.58104		100.00000	40.48273			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	19.19947		100.00000	19.15295			0.00	0	0.00
TFS06		On 20/03/2014	Spot Bond	6.74500	104.37361		6.74500	104.35480			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.79371			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.54261			0.00	0	0.00
TFS114		On 16/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.14674			0.00	0	0.00
TFS115		On 26/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.77861			0.00	0	0.00
TFS116		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.21167			0.00	0	0.00
TFS117		On 02/09/2018	Spot Bond	100.00000	1.75749		100.00000	1.74968			14,300,000,000,000.00	143,000,000	800,000,000.00
TFS83		On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.61323			0.00	0	0.00
TFS84		On 28/07/2016	Spot Bond	7.72000	103.40718		7.72000	103.38589			0.00	0	0.00
TFS90A		On 05/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.95216			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TFS93	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.25664			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.33509			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.81462			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.83941			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	101.02794		7.83000	100.96470			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.80099			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.83198			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.88571			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.80099			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.83198			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	76.18348		7.16000	100.83752			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.89268			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.88772			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.00643			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.99038			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.47355			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.41846			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.53615			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.56289			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	102.54358		8.73000	100.78677			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.60044			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.67378			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.93249			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.87853			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.50523		101.06155	6.48933			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.79602			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	105.02480			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.90753			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.95700			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.47845			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.84070			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.85897			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.87201			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.85897			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.87201			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.87853			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.85114			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.87201			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.94373			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.94373			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.94373			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.04796			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.07400			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.04144			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.56102			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.59341			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.58046			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.12674			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		8.42000	109.41986		8.42000	109.39521			3,208,020,000.00	381,000	457,000.00
TL20	On 22/02/2020	Spot Bond		8.01500	93.27867		8.01500	93.19394			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TN17		On 14/11/2017	Spot Bond	8.26000	106.29076		8.26000	106.26738			8,078,280,000.00	978,000	409,614,000.00
TN20		On 17/09/2020	Spot Bond	8.94500	112.88988		8.94500	112.86304			23,596,910,000.00	2,638,000	269,500,000.00
TN23		On 06/11/2023	Spot Bond	9.19500	114.01127		9.19500	113.98342			0.00	0	99,406,969.00
TN25		On 19/08/2025	Spot Bond	9.47000	100.64168		9.47000	100.61638			0.00	0	154,000,000.00
TN27		On 14/11/2027	Spot Bond	9.52500	97.92307		9.52500	97.89830			11,563,350,000.00	1,214,000	14,174,000.00
TNF16		On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.67796			0.00	0	0.00
TNF18		On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.22904			0.00	0	15,000,000.00
TORQ1		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.57811			0.00	0	0.00
TORQ2		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.35847			0.00	0	0.00
TORQ3		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.36881			0.00	0	0.00
TORQ4		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.36980			0.00	0	0.00
TORQ5		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.42047			0.00	0	0.00
TORQ6		On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.52550			0.00	0	0.00
TPDA01		On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.02127			0.00	0	0.00
TPDA02		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.06288			0.00	0	0.00
TPDA03		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.08781			0.00	0	0.00
TR30		On 31/12/2099	Spot Bond	10.00000	100.13841		10.00000	100.11071			0.00	0	0.00
TR31		On 31/12/2099	Spot Bond	9.75000	100.13496		9.75000	100.10795			0.00	0	0.00
TR32		On 31/12/2099	Spot Bond	100.00000	10.13430		100.00000	10.10730			0.00	0	0.00
TSP138		On 06/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP139		On 17/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP140		On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP141		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.36899			0.00	0	0.00
TSP142		On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP143		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.96577			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TSP144	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	96.34164			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	100.00000		0.00000	96.06303			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	100.00000		0.00000	98.28903			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond		0.00000	100.00000		0.00000	98.08864			0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.82573			0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.79742			0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.76647			0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.72225			0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.48732			0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.36801			0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.27917			0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.25025			0.00	0	0.00
TWC027	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.17513			0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.84575			0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.32446			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.71822			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.28177			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.33500	107.32718		9.33500	107.30013			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.38310			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.95593			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.29520			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.66000	106.57028		9.66000	101.47077			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	86.77811		100.00000	86.57583			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	86.87405		100.00000	86.67155			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	86.90603		100.00000	86.70345			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
VKC01		On 27/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.99733			0.00	0	0.00
VKC02		On 28/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.07307			0.00	0	0.00
VKE01		On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.47722			0.00	0	0.00
VKE02		On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.49461			0.00	0	0.00
VKE03		On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.49541			0.00	0	0.00
VKE04		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.20475			0.00	0	0.00
VKE05		On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.24192			0.00	0	0.00
VOD008		On 08/10/2013	Spot Bond	0.00000	100.00000		0.00000	101.42098			0.00	0	0.00
VOYT01		On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	139.71000			0.00	0	0.00
WS04		On 30/05/2016	Spot Bond	6.83000	117.22666		6.83000	117.20528			1,222,570,000.00	179,000	92,254,000.00
WS05		On 01/08/2018	Spot Bond	0.53000	239.71412		0.53000	239.68731			0.00	0	30,619,000.00
WSP1		On 28/05/2015	Spot Bond	6.87000	105.84290		6.87000	105.82348			0.00	0	0.00
WSP2		On 28/05/2017	Spot Bond	7.82500	106.16121		7.82500	106.13908			0.00	0	85,000,000.00
WSP3		On 28/05/2019	Spot Bond	8.09500	106.50717		8.09500	106.48422			0.00	0	0.00
WSP4		On 28/05/2020	Spot Bond	8.46500	105.12465		8.46500	105.10098			0.00	0	0.00
WSP5		On 28/05/2021	Spot Bond	8.47500	105.35555		8.47500	105.33180			0.00	0	15,000,000.00
Z006		On 31/08/2013	Spot Bond	5.43500	97.35440		5.43500	97.35440			0.00	0	0.00
Z009		On 30/11/2013	Spot Bond	5.50500	98.71954		5.50500	98.70484			0.00	0	0.00
Z014		On 30/06/2015	Spot Bond	6.42000	89.14755		6.42000	89.13224			0.00	0	0.00
Z018		On 31/03/2014	Spot Bond	5.49500	96.96626		5.49500	96.95190			0.00	0	0.00
Z019		On 30/06/2014	Spot Bond	5.50500	95.65533		5.50500	95.64122			0.00	0	0.00
Z020		On 19/10/2015	Spot Bond	6.35000	87.58672		6.35000	87.57177			0.00	0	0.00
Z025		On 30/11/2014	Spot Bond	5.48500	93.54225		5.48500	93.52850			0.00	0	0.00
Z071		On 01/07/2015	Spot Bond	6.42000	89.13224		6.42000	89.11694			0.00	0	75,000,000.00
Z083		On 30/09/2019	Spot Bond	7.48500	64.02528		7.48500	64.01249			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA001	On 01/09/2016	Spot Bond	100.00000	12.59531	100.00000	12.57142				0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.05072	100.00000	0.05062				0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	12.59531	100.00000	12.57142				0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	33.74807	100.00000	33.68404				0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	34.52596	100.00000	34.46046				0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	32.36716	100.00000	32.30575				0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	32.36716	100.00000	32.30575				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	30.69106	100.00000	30.63283				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	30.69106	100.00000	30.63283				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	29.04654	100.00000	28.99143				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	29.04654	100.00000	28.99143				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	27.33397	100.00000	27.28212				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	27.33397	100.00000	27.28212				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	25.77127	100.00000	25.72238				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	25.77127	100.00000	25.72238				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	24.25181	100.00000	24.20580				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	24.25181	100.00000	24.20580				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	22.95233	100.00000	22.90878				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	21.72247	100.00000	21.68126				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	16.24516	100.00000	16.21434				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	15.34553	100.00000	15.31642				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	14.44077	100.00000	14.41337				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	14.44077	100.00000	14.41337				0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	13.66699	100.00000	13.64106				0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	12.91013	100.00000	12.88564				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA029		On 20/09/2016	Spot Bond							0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>401,115,685,035,520.00</b>	<b>52,381,214,987</b>	<b>97 584 175 455.00</b>
<b>Grand Total:</b>										<b>401,116,421,787,319.00</b>	<b>52,381,278,209</b>	<b>97 586 671 891.00</b>