



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 10/07/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
Derivatives													
\$ / R	On 11/07/2013	Any day expiry	10.05160	10.05160		10.06730	10.06730		18.42	0.00	0	0.00	
\$ / R	On 11/07/2013	Any day expiry	10.16	Call	10.13430	0.01013	28.61300	0.02861	10.134	21.34	0	0.00	
\$ / R	On 11/07/2013	Any day expiry	10.16	Put	118.53430	0.11853	121.31300	0.12131	118.534	21.34	0	0.00	
\$ / R	On 11/07/2013	Any day expiry	10.19	Call	6.84660	0.00685	22.96470	0.02296	6.847	22.13	0	5,000.00	
\$ / R	On 11/07/2013	Any day expiry	10.19	Put	145.24660	0.14525	145.66470	0.14566	145.247	22.13	0	0.00	
\$ / R	On 11/07/2013	Any day expiry	9.94	Call	121.75640	0.12176	144.76980	0.14477	121.756	22.00	0	5,000.00	
\$ / R	On 11/07/2013	Any day expiry	9.94	Put	10.15640	0.01016	17.46980	0.01747	10.156	22.00	0	0.00	
\$ / R	On 11/07/2013	Any day expiry	10.14	Call	13.12560	0.01313	33.16790	0.03317	13.126	20.81	0	0.00	
\$ / R	On 11/07/2013	Any day expiry	10.14	Put	101.52560	0.10153	105.86790	0.10587	101.526	20.81	0	0.00	
\$ / R	On 11/07/2013	Any day expiry	10.15	Call	11.53760	0.01154	30.80390	0.03080	11.538	21.07	0	0.00	
\$ / R	On 11/07/2013	Any day expiry	10.15	Put	109.93760	0.10994	113.50390	0.11350	109.938	21.07	0	0.00	
\$ / R	On 18/07/2013	Any day expiry			10.03190	10.03190	10.06730	10.06730			30,095,700.00	3,000	0.00
\$ / R	On 18/07/2013	Any day expiry	10.06	Call	0.00000	0.00000	7.30000	0.00730	0.000		0	0.00	
\$ / R	On 18/07/2013	Any day expiry	10.06	Put	28.10000	0.02810	0.00000	0.00000	28.100		0	0.00	
\$ / R	On 22/07/2013	Any day expiry			10.06440	10.06440	10.08160	10.08160		16.57	2,005,240.00	200	350.00
\$ / R	On 22/07/2013	Any day expiry	10.26	Call	60.62620	0.06063	72.33280	0.07233	60.626	18.60	0	0.00	
\$ / R	On 22/07/2013	Any day expiry	10.26	Put	256.22620	0.25623	250.73280	0.25073	256.226	18.60	0	1,000.00	
\$ / R	On 22/07/2013	Any day expiry	9.21	Call	855.87800	0.85588	873.43630	0.87344	855.878	21.51	0	0.00	
\$ / R	On 22/07/2013	Any day expiry	9.21	Put	1.47800	0.00148	1.83630	0.00184	1.478	21.51	0	0.00	
\$ / R	On 22/07/2013	Any day expiry	9.80	Call	301.98200	0.30198	320.00590	0.32001	301.982	17.94	0	2,800.00	
\$ / R	On 22/07/2013	Any day expiry	9.80	Put	37.58200	0.03758	38.40590	0.03841	37.582	17.94	0	0.00	
\$ / R	On 22/07/2013	Any day expiry	9.20	Call	865.79380	0.86579	883.34380	0.88334	865.794	21.57	0	0.00	
\$ / R	On 22/07/2013	Any day expiry	9.20	Put	1.39380	0.00139	1.74380	0.00174	1.394	21.57	0	1,400.00	
\$ / R	On 22/07/2013	Any day expiry	10.11	Call	103.68420	0.10368	119.21640	0.11922	103.684	17.15	0	1,000.00	
\$ / R	On 22/07/2013	Any day expiry	10.11	Put	149.28420	0.14928	147.61640	0.14762	149.284	17.15	0	0.00	
\$ / R	On 22/07/2013	Any day expiry	8.30	Call	1,764.42890	1.76443	1,781.63550	1.78164	1,764.429	30.34	0	0.00	
\$ / R	On 22/07/2013	Any day expiry	8.30	Put	0.02890	0.00003	0.03550	0.00004	0.029	30.34	0	0.00	
\$ / R	On 22/07/2013	Any day expiry	9.19	Call	875.71440	0.87571	893.25590	0.89326	875.714	21.64	0	0.00	
\$ / R	On 22/07/2013	Any day expiry	9.19	Put	1.31440	0.00131	1.65590	0.00166	1.314	21.64	0	0.00	
\$ / R	On 26/07/2013	Any day expiry			10.07020	10.07020	10.08730	10.08730		16.92	0	0.00	
\$ / R	On 26/07/2013	Any day expiry	9.04	Call	1,031.49410	1.03149	1,048.94480	1.04894	1,031.494	21.75	0	0.00	
\$ / R	On 26/07/2013	Any day expiry	9.04	Put	1.29410	0.00129	1.64480	0.00164	1.294	21.75	0	0.00	
\$ / R	On 26/07/2013	Any day expiry	9.35	Call	725.83340	0.72583	743.53220	0.74353	725.833	19.64	0	0.00	
\$ / R	On 26/07/2013	Any day expiry	9.35	Put	5.63340	0.00563	6.23220	0.00623	5.633	19.64	0	0.00	

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 26/07/2013	Any day expiry	8.30	Call	1,770.26130		1.77026		1,787.38040	1.78738	1,770.261	27.77	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.30	Put	0.06130		0.00006		0.08040	0.00008	0.061	27.77	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.40	Call	1,670.29130		1.67029		1,687.41990	1.68742	1,670.291	26.95	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.40	Put	0.09130		0.00009		0.11990	0.00012	0.091	26.95	0.00	0	7,500.00
\$ / R	On 26/07/2013	Any day expiry	9.70	Call	400.99460		0.40099		418.78230	0.41878	400.995	17.88	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.70	Put	30.79460		0.03079		31.48230	0.03148	30.795	17.88	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.05	Call	1,021.55090		1.02155		1,039.01500	1.03901	1,021.551	21.67	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.05	Put	1.35090		0.00135		1.71500	0.00172	1.351	21.67	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.06	Call	1,011.61730		1.01162		1,029.09030	1.02909	1,011.617	21.60	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.06	Put	1.41730		0.00142		1.79030	0.00179	1.417	21.60	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	10.20	Call	96.63380		0.09663		110.08860	0.11009	96.634	18.06	0.00	0	7,500.00
\$ / R	On 26/07/2013	Any day expiry	10.20	Put	226.43380		0.22643		222.78860	0.22279	226.434	18.06	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.51	Call	572.05000		0.57205		589.66500	0.58967	572.050	18.56	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.51	Put	11.85000		0.01185		12.36500	0.01236	11.850	18.56	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.60	Call	488.78980		0.48879		506.41420	0.50641	488.790	18.15	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.60	Put	18.58980		0.01859		19.11420	0.01911	18.590	18.15	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.20	Call	1,870.24130		1.87024		1,887.35400	1.88735	1,870.241	28.58	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.20	Put	0.04130		0.00004		0.05400	0.00005	0.041	28.58	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.25	Call	1,820.25030		1.82025		1,837.36590	1.83737	1,820.250	28.17	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.25	Put	0.05030		0.00005		0.06590	0.00007	0.050	28.17	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.85	Call	281.19110		0.28119		298.96700	0.29897	281.191	17.47	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	9.85	Put	60.99110		0.06099		61.66700	0.06167	60.991	17.47	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.10	Call	1,970.22790		1.97023		1,987.33640	1.98734	1,970.228	29.39	0.00	0	0.00
\$ / R	On 26/07/2013	Any day expiry	8.10	Put	0.02790		0.00003		0.03640	0.00004	0.028	29.39	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry			10.07740		10.07740		10.09460	10.09460		16.92	0.00	0	50,000.00
\$ / R	On 31/07/2013	Any day expiry	9.11	Call	969.67890		0.96968		987.10630	0.98711	969.679	19.28	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.11	Put	2.27890		0.00228		2.50630	0.00251	2.279	19.28	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.09	Call	989.48500		0.98948		1,006.89850	1.00690	989.485	19.41	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.09	Put	2.08500		0.00209		2.29850	0.00230	2.085	19.41	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.10	Call	979.57020		0.97957		996.98980	0.99699	979.570	19.33	0.00	0	0.00
\$ / R	On 31/07/2013	Any day expiry	9.10	Put	2.17020		0.00217		2.38980	0.00239	2.170	19.33	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry			10.11470		10.11470		10.13180	10.13180		16.55	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Call	887.58210		0.88758		905.17300	0.90517	887.582	15.80	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24	Put	12.88210		0.01288		13.37300	0.01337	12.882	15.80	0.00	0	2,200.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Call	840.61580		0.84062		858.26860	0.85827	840.616	15.76	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.29	Put	15.91580		0.01592		16.46860	0.01647	15.916	15.76	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Call	831.29020		0.83129		848.95570	0.84896	831.290	15.75	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	Put	16.59020		0.01659		17.15570	0.01716	16.590	15.75	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Call	821.98850		0.82199		839.66640	0.83967	821.989	15.74	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	Put	17.28850		0.01729		17.86640	0.01787	17.288	15.74	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Call	642.08310		0.64208		659.95760	0.65996	642.083	15.58	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	Put	37.38310		0.03738		38.15760	0.03816	37.383	15.58	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Call	565.90790		0.56591		583.79950	0.58380	565.908	15.50	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	Put	51.20790		0.05121		51.99950	0.05200	51.208	15.50	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Call	1,815.36940		1.81537		1,832.46160	1.83246	1,815.369	20.29	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	Put	0.66940		0.00067		0.66160	0.00066	0.669	20.29	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Call	488.85480		0.48885		506.58690	0.50659	488.855	15.71	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.70	Put	74.15480		0.07415		74.78690	0.07479	74.155	15.71	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Call	391.65110		0.39165		408.86940	0.40887	391.651	16.00	0.00	0	4,400.00
\$ / R	On 26/08/2013	Any day expiry	9.84	Put	116.95110		0.11695		117.06940	0.11707	116.951	16.00	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Call	1,915.20490		1.91520		1,932.29340	1.93229	1,915.205	20.83	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	Put	0.50490		0.00050		0.49340	0.00049	0.505	20.83	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Call	1,865.28120		1.86528		1,882.37130	1.88237	1,865.281	20.56	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	Put	0.58120		0.00058		0.57130	0.00057	0.581	20.56	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			10.14450		10.14450		10.16160	10.16160		16.65	0.00	13,214	656,468.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Call	1,302.29990		1.30230		1,319.68240	1.31968	1,302.300	16.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.85	Put	7.79990		0.00780		8.08240	0.00808	7.800	16.75	0.00	0	2,193.00

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	9.30	Call	874.46460	0.87446		892.32150	0.89232	874.465	15.55	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.30	Put	29.96460	0.02996		30.72150	0.03072	29.965	15.55	0.00	0	75,438.00
\$ / R	On	16/09/2013	Foreign Exchange Future	8.75	Call	1,400.43400	1.40043		1,417.74740	1.41775	1,400.434	17.14	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	8.75	Put	5.93400	0.00593		6.14740	0.00615	5.934	17.14	0.00	0	2,630.00
\$ / R	On	16/09/2013	Foreign Exchange Future	8.80	Call	1,351.30480	1.35130		1,368.65100	1.36865	1,351.305	16.94	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	8.80	Put	6.80480	0.00680		7.05100	0.00705	6.805	16.94	0.00	0	100.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.50	Call	701.32840	0.70133		719.30340	0.71930	701.328	15.51	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.50	Put	56.82840	0.05683		57.70340	0.05770	56.828	15.51	0.00	0	6.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.00	Call	1,156.21410	1.15621		1,173.73050	1.17373	1,156.214	16.16	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.00	Put	11.71410	0.01171		12.13050	0.01213	11.714	16.16	0.00	0	6,202.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.20	Call	965.56100	0.96556		983.30910	0.98331	965.561	15.56	0.00	0	12,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.20	Put	21.06100	0.02106		21.70910	0.02171	21.061	15.56	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.65	Call	581.60140	0.58160		599.49050	0.59949	581.601	15.49	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.65	Put	87.10140	0.08710		87.89050	0.08789	87.101	15.49	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.35	Call	829.94500	0.82995		847.84770	0.84785	829.945	15.54	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.35	Put	35.44500	0.03545		36.24770	0.03625	35.445	15.54	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.40	Call	786.20170	0.78620		804.14110	0.80414	786.202	15.53	0.00	0	400.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.40	Put	41.70170	0.04170		42.54110	0.04254	41.702	15.53	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.75	Call	511.16270	0.51116		528.74510	0.52875	511.163	15.72	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.75	Put	116.66270	0.11666		117.14510	0.11715	116.663	15.72	0.00	0	1,600.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.55	Call	660.33780	0.66034		678.30580	0.67831	660.338	15.50	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.55	Put	65.83780	0.06584		66.70580	0.06671	65.838	15.50	0.00	0	43,095.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.64	Call	589.25840	0.58926		607.16080	0.60716	589.258	15.49	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.64	Put	84.75840	0.08476		85.56080	0.08556	84.758	15.49	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.90	Call	416.44160	0.41644		433.29560	0.43330	416.442	16.07	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.90	Put	171.94160	0.17194		171.69560	0.17170	171.942	16.07	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.66	Call	574.30250	0.57430		592.16870	0.59217	574.303	15.51	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.66	Put	89.80250	0.08980		90.56870	0.09057	89.803	15.51	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.70	Call	545.66990	0.54567		563.42370	0.56342	545.670	15.60	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.70	Put	101.16990	0.10117		101.82370	0.10182	101.170	15.60	0.00	0	3,201.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.10	Call	310.83970	0.31084		326.26040	0.32626	310.840	16.53	0.00	0	1.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.10	Put	266.33970	0.26634		264.66040	0.26466	266.340	16.53	0.00	0	10,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.80	Call	478.10890	0.47811		495.48650	0.49549	478.109	15.84	0.00	0	100.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.80	Put	133.60890	0.13361		133.88650	0.13389	133.609	15.84	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.85	Call	446.53210	0.44653		463.66560	0.46367	446.532	15.95	0.00	0	200.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.85	Put	152.03210	0.15203		152.06560	0.15207	152.032	15.95	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.20	Call	267.84150	0.26784		282.34170	0.28234	267.842	16.83	0.00	0	500.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.20	Put	323.34150	0.32334		320.74170	0.32074	323.342	16.83	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.00	Call	360.71510	0.36072		376.91130	0.37691	360.715	16.30	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.00	Put	216.21510	0.21622		215.31130	0.21531	216.215	16.30	0.00	0	26,069.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.06	Call	330.09910	0.33010		345.84270	0.34584	330.099	16.44	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.06	Put	245.59910	0.24560		244.24270	0.24424	245.599	16.44	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.32	Call	224.65390	0.22465		237.92370	0.23792	224.654	17.28	0.00	0	200.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.32	Put	400.15390	0.40015		396.32370	0.39632	400.154	17.28	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.12	Call	301.55080	0.30155		316.80320	0.31680	301.551	16.58	0.00	0	2,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.12	Put	277.05080	0.27705		275.20320	0.27520	277.051	16.58	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.15	Call	288.03430	0.28803		303.02830	0.30303	288.034	16.65	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.15	Put	293.53430	0.29353		291.42830	0.29143	293.534	16.65	0.00	0	100.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.60	Call	148.63640	0.14864		159.02180	0.15902	148.636	18.33	0.00	0	10,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.60	Put	604.13640	0.60414		597.42180	0.59742	604.136	18.33	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.27	Call	241.77890	0.24178		255.56590	0.25557	241.779	17.09	0.00	0	15,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.27	Put	367.27890	0.36728		363.96590	0.36397	367.279	17.09	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.30	Call	231.36010	0.23136		244.83600	0.24484	231.360	17.21	0.00	0	35,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.30	Put	386.86010	0.38686		383.23600	0.38324	386.860	17.21	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.75	Call	119.98670	0.11999		128.95530	0.12896	119.987	18.94	0.00	0	19,088.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.75	Put	725.48670	0.72549		717.35530	0.71736	725.487	18.94	0.00	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.40	Call	199.66720	0.19967		212.09850	0.21210	199.667	17.58	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 16/09/2013	Foreign Exchange Future	10.40	Put	455.16720	0.45517	450.49850	0.45050	455.167	17.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Call	172.25620	0.17226	183.65110	0.18365	172.256	17.95	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Put	527.75620	0.52776	522.05110	0.52205	527.756	17.95	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	57.81810	0.05782	62.89940	0.06290	57.818	21.25	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,213.31810	1.21332	1,201.29940	1.20130	1,213.318	21.25	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Call	138.09950	0.13810	147.99760	0.14800	138.100	18.51	0.00	0	5,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Put	643.59950	0.64360	636.39760	0.63640	643.599	18.51	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Call	128.69190	0.12869	138.11690	0.13812	128.692	18.72	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Put	684.19190	0.68419	676.51690	0.67652	684.192	18.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	20.88590	0.02089	22.96800	0.02297	20.886	25.32	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	2,126.38590	2.12639	2,111.36800	2.11137	2,126.386	25.32	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Call	111.92880	0.11193	120.45690	0.12046	111.929	19.15	0.00	0	50,958.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Put	767.42880	0.76743	758.85690	0.75886	767.429	19.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	85.27740	0.08528	92.21220	0.09221	85.277	19.99	0.00	0	45,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	940.77740	0.94078	930.61220	0.93061	940.777	19.99	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Call	19.06730	0.01907	20.95530	0.02096	19.067	26.99	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Put	2,374.56730	2.37457	2,359.35530	2.35936	2,374.567	26.99	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	40.24400	0.04024	44.00320	0.04400	40.244	22.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,495.74400	1.49574	1,482.40320	1.48240	1,495.744	22.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Call	28.86180	0.02886	31.67010	0.03167	28.862	23.74	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Put	1,784.36180	1.78436	1,770.07010	1.77007	1,784.362	23.74	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,844.62070	2.84462	2,861.73670	2.86174	2,844.621	23.28	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	0.12070	0.00012	0.13670	0.00014	0.121	23.28	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	1,647.47380	1.64747	1,664.67180	1.66467	1,647.474	18.12	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	2.97380	0.00297	3.07180	0.00307	2.974	18.12	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	1,449.67250	1.44967	1,466.95670	1.46696	1,449.673	17.34	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	5.17250	0.00517	5.35670	0.00536	5.173	17.34	0.00	0	12,000.00
\$ / R	On 23/09/2013	Any day expiry			10.15450	10.15450	10.17160	10.17160		16.62	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Call	880.29140	0.88029	898.33120	0.89833	880.291	15.53	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Put	35.79140	0.03579	36.73120	0.03673	35.791	15.53	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Call	447.56340	0.44756	464.95740	0.46496	447.563	16.01	0.00	0	2,400.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Put	173.06340	0.17306	173.35740	0.17336	173.063	16.01	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Call	906.99400	0.90699	924.99620	0.92500	906.994	15.53	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Put	32.49400	0.03249	33.39620	0.03340	32.494	15.53	0.00	0	1,200.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Call	898.06440	0.89806	916.07990	0.91608	898.064	15.53	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Put	33.56440	0.03356	34.47990	0.03448	33.564	15.53	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Call	889.16390	0.88916	907.19090	0.90719	889.164	15.53	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Put	34.66390	0.03466	35.59090	0.03559	34.664	15.53	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry			10.15870	10.15870	10.17580	10.17580		16.64	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Call	931.23720	0.93124	949.26090	0.94926	931.237	15.55	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Put	32.53720	0.03254	33.46090	0.03346	32.537	15.55	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Call	571.92360	0.57192	590.07460	0.59007	571.924	15.62	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Put	113.22360	0.11322	114.27460	0.11427	113.224	15.62	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Call	949.20470	0.94920	967.20050	0.96720	949.205	15.56	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Put	30.50470	0.03050	31.40050	0.03140	30.505	15.56	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Call	940.20770	0.94021	958.21790	0.95822	940.208	15.56	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Put	31.50770	0.03151	32.41790	0.03242	31.508	15.56	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Call	1,861.16610	1.86117	1,878.35320	1.87835	1,861.166	18.58	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Put	2.46610	0.00247	2.55320	0.00255	2.466	18.58	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Call	717.01350	0.71701	735.28200	0.73528	717.014	15.52	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Put	68.31350	0.06831	69.48200	0.06948	68.314	15.52	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Call	645.48830	0.64549	663.76090	0.66376	645.488	15.51	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Put	86.78830	0.08679	87.96090	0.08796	86.788	15.51	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Call	1,960.57870	1.96058	1,977.74140	1.97774	1,960.579	18.93	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Put	1.87870	0.00188	1.94140	0.00194	1.879	18.93	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Call	1,910.85310	1.91085	1,928.02710	1.92803	1,910.853	18.75	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Put	2.15310	0.00215	2.22710	0.00223	2.153	18.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 22/10/2013	Any day expiry			10.19600		10.19600		10.21310	10.21310		16.72	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	857.16030		0.85716	875.85250	0.87585	857.160	15.48	0.00	0	0.00	
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	71.16030		0.07116	72.75250	0.07275	71.160	15.48	0.00	0	0.00	
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	808.41780		0.80842	827.16840	0.82717	808.418	15.48	0.00	0	0.00	
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	82.41780		0.08242	84.06840	0.08407	82.418	15.48	0.00	0	3,000.00	
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	420.33410		0.42033	437.71900	0.43772	420.334	16.40	0.00	0	6,000.00	
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	294.33410		0.29433	294.61900	0.29462	294.334	16.40	0.00	0	0.00	
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	873.68040		0.87368	892.34890	0.89235	873.680	15.47	0.00	0	0.00	
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	67.68040		0.06768	69.24890	0.06925	67.680	15.47	0.00	0	0.00	
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	865.40440		0.86540	884.08430	0.88408	865.404	15.47	0.00	0	0.00	
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	69.40440		0.06940	70.98430	0.07098	69.404	15.47	0.00	0	0.00	
\$ / R	On 25/10/2013	Any day expiry			10.20030		10.20030	10.21740	10.21740		16.75	0.00	0	0.00	
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	753.03600		0.75304	771.84370	0.77184	753.036	15.54	0.00	0	0.00	
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	102.73600		0.10274	104.44370	0.10444	102.736	15.54	0.00	0	3,000.00	
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	414.21480		0.41421	431.46230	0.43146	414.215	16.51	0.00	0	6,000.00	
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	313.91480		0.31391	314.06230	0.31406	313.915	16.51	0.00	0	0.00	
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	799.88340		0.79988	818.65880	0.81866	799.883	15.53	0.00	0	0.00	
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	89.58340		0.08958	91.25880	0.09126	89.583	15.53	0.00	0	0.00	
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	791.98340		0.79198	810.76500	0.81076	791.983	15.53	0.00	0	0.00	
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	91.68340		0.09168	93.36500	0.09336	91.683	15.53	0.00	0	0.00	
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	784.11990		0.78412	802.90850	0.80291	784.120	15.53	0.00	0	0.00	
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	93.81990		0.09382	95.50850	0.09551	93.820	15.53	0.00	0	0.00	
\$ / R	On 28/10/2013	Any day expiry			10.20470		10.20470	10.22180	10.22180		16.70	0.00	0	0.00	
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	721.22000		0.72122	740.04440	0.74004	721.220	15.49	0.00	0	0.00	
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	116.52000		0.11652	118.24440	0.11824	116.520	15.49	0.00	0	0.00	
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	648.26910		0.64827	667.05950	0.66706	648.269	15.50	0.00	0	7,500.00	
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	143.56910		0.14357	145.25950	0.14526	143.569	15.50	0.00	0	0.00	
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	845.93670		0.84594	864.67610	0.86468	845.937	15.48	0.00	0	0.00	
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	81.23670		0.08124	82.87610	0.08288	81.237	15.48	0.00	0	0.00	
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	837.87160		0.83787	856.62110	0.85662	837.872	15.48	0.00	0	0.00	
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	83.17160		0.08317	84.82110	0.08482	83.172	15.48	0.00	0	0.00	
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	1,959.02450		1.95902	1,976.30380	1.97630	1,959.025	17.60	0.00	0	0.00	
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	4.32450		0.00432	4.50380	0.00450	4.324	17.60	0.00	0	0.00	
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,909.64710		1.90965	1,926.95230	1.92695	1,909.647	17.49	0.00	0	0.00	
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	4.94710		0.00495	5.15230	0.00515	4.947	17.49	0.00	0	7,500.00	
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	854.03460		0.85403	872.76470	0.87276	854.035	15.48	0.00	0	0.00	
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	79.33460		0.07933	80.96470	0.08096	79.335	15.48	0.00	0	0.00	
\$ / R	On 27/11/2013	Any day expiry			10.24840		10.24840	10.26540	10.26540		16.83	0.00	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	911.75950		0.91176	930.49100	0.93049	911.759	15.54	0.00	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	103.35950		0.10336	105.09100	0.10509	103.360	15.54	0.00	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	903.90190		0.90390	922.64190	0.92264	903.902	15.54	0.00	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	105.50190		0.10550	107.24190	0.10724	105.502	15.54	0.00	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	718.58890		0.71859	737.42240	0.73742	718.589	15.58	0.00	0	7,500.00	
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	170.18890		0.17019	172.02240	0.17202	170.189	15.58	0.00	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,958.71160		1.95871	1,976.10100	1.97610	1,958.712	17.65	0.00	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	10.31160		0.01031	10.70100	0.01070	10.312	17.65	0.00	0	7,500.00	
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	919.64940		0.91965	938.37020	0.93837	919.649	15.54	0.00	0	0.00	
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	101.24940		0.10125	102.97020	0.10297	101.249	15.54	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future			10.27180		10.27180	10.28870	10.28870		16.81	0.00	1,052	87,775.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,414.40440		1.41440	1,432.28250	1.43228	1,414.404	16.35	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	42.60440		0.04260	43.58250	0.04358	42.604	16.35	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,388.66400		1.38866	1,406.58690	1.40659	1,388.664	16.29	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	44.76400		0.04476	45.78690	0.04579	44.764	16.29	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,342.78170		1.34278	1,360.78600	1.36079	1,342.782	16.18	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	48.88170		0.04888	49.98600	0.04999	48.882	16.18	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,322.60660		1.32261	1,340.64820	1.34065	1,322.607	16.12	0.00	0	0.00	
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	50.80660		0.05081	51.94820	0.05195	50.807	16.12	0.00	0	750.00	

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	9.03	Call	1,297.23480		1.29723		1,315.32210	1.31532	1,297.235	16.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	53.33480		0.05333		54.52210	0.05452	53.335	16.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,143.34960		1.14335		1,161.74460	1.16174	1,143.350	15.66	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	71.54960		0.07155		73.04460	0.07304	71.550	15.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	861.89510		0.86190		881.40620	0.88141	861.895	15.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	140.09510		0.14010		142.70620	0.14271	140.095	15.57	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	825.02210		0.82502		844.71090	0.84471	825.022	15.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	153.22210		0.15322		156.01090	0.15601	153.222	15.57	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	760.80570		0.76081		780.80210	0.78080	760.806	15.58	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	179.00570		0.17901		182.10210	0.18210	179.006	15.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	753.84620		0.75385		773.87430	0.77387	753.846	15.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	182.04620		0.18205		185.17430	0.18517	182.046	15.58	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	689.05060		0.68905		706.56570	0.70657	689.051	15.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	217.25060		0.21725		217.86570	0.21787	217.251	15.70	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	659.57180		0.65957		677.04640	0.67705	659.572	15.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	237.77180		0.23777		238.34640	0.23835	237.772	15.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	577.41740		0.57742		594.79580	0.59480	577.417	16.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	305.61740		0.30562		306.09580	0.30610	305.617	16.19	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	527.74790		0.52775		545.01100	0.54501	527.748	16.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	355.94790		0.35595		356.31100	0.35631	355.948	16.44	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	452.45480		0.45245		469.15050	0.46915	452.455	16.87	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	450.65480		0.45065		450.45050	0.45045	450.655	16.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	440.63110		0.44063		456.85360	0.45685	440.631	16.95	0.00	0	200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	468.83110		0.46883		468.15360	0.46815	468.831	16.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	403.48020		0.40348		419.13770	0.41914	403.480	17.25	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	531.68020		0.53168		530.43770	0.53044	531.680	17.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	353.83570		0.35384		368.60980	0.36861	353.836	17.69	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	632.03570		0.63204		629.90980	0.62991	632.036	17.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	338.78720		0.33879		353.26060	0.35326	338.787	17.84	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	666.98720		0.66699		664.56060	0.66456	666.987	17.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	310.76460		0.31076		324.63310	0.32463	310.765	18.14	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	738.96460		0.73896		735.93310	0.73593	738.965	18.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	285.56660		0.28557		298.57680	0.29858	285.567	18.45	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	813.76660		0.81377		809.87680	0.80988	813.767	18.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	242.45400		0.24245		254.02060	0.25402	242.454	19.08	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	970.65400		0.97065		965.32060	0.96532	970.654	19.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	207.02160		0.20702		217.23930	0.21724	207.022	19.71	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,135.22160		1.13522		1,128.53930	1.12854	1,135.222	19.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	184.54300		0.18454		193.92370	0.19392	184.543	20.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,262.74300		1.26274		1,255.22370	1.25522	1,262.743	20.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	164.92640		0.16493		173.48830	0.17349	164.926	20.64	0.00	0	16,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,393.12640		1.39313		1,384.78830	1.38479	1,393.126	20.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	142.78660		0.14279		150.35500	0.15036	142.787	21.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,570.98660		1.57099		1,561.65500	1.56166	1,570.987	21.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	116.47120		0.11647		122.76460	0.12276	116.471	22.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,844.67120		1.84467		1,834.06460	1.83406	1,844.671	22.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,554.31700		1.55432		1,571.97660	1.57198	1,554.317	16.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	32.51700		0.03252		33.27660	0.03328	32.517	16.70	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	95.53840		0.09554		98.71660	0.09872	95.538	23.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,173.73840		2.17374		2,160.01660	2.16002	2,173.738	23.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	93.10760		0.09311		95.99190	0.09599	93.108	24.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,321.30760		2.32131		2,307.29190	2.30729	2,321.308	24.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,874.13040		2.87413		2,891.10770	2.89111	2,874.130	20.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	2.33040		0.00233		2.40770	0.00241	2.330	20.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,279.55320		2.27955		2,296.68530	2.29669	2,279.553	18.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	7.75320		0.00775		7.98530	0.00799	7.753	18.50	0.00	0	100.00
\$ / R	On 23/12/2013	Any day expiry			10.28630		10.28630		10.30320	10.30320		16.88	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	846.11450	0.84611	865.02300	0.86502	846.114	15.56	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	159.81450	0.15981	161.82300	0.16182	159.815	15.56	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	838.88590	0.83889	857.79800	0.85780	838.886	15.56	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	162.58590	0.16259	164.59800	0.16460	162.586	15.56	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	853.37870	0.85338	872.27890	0.87228	853.379	15.56	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	157.07870	0.15708	159.07890	0.15908	157.079	15.56	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.33860	10.33860	10.35530	10.35530		16.92	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	455.55470	0.45555	471.75540	0.47176	455.555	17.37	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	626.95470	0.62695	626.45540	0.62646	626.955	17.37	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	452.18690	0.45219	468.32440	0.46832	452.187	17.40	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	633.58690	0.63359	633.02440	0.63302	633.587	17.40	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	448.85000	0.44885	464.92420	0.46492	448.850	17.42	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	640.25000	0.64025	639.62420	0.63962	640.250	17.42	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	611.99730	0.61200	630.25760	0.63026	611.997	16.32	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	393.39730	0.39340	394.95760	0.39496	393.397	16.32	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.38330	10.38330	10.39980	10.39980		17.01	0.00	0	2,500.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,377.49930	1.37750	1,395.58280	1.39558	1,377.499	15.83	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	94.19930	0.09420	95.78280	0.09578	94.199	15.83	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,368.80740	1.36881	1,386.91120	1.38691	1,368.807	15.81	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	95.50740	0.09551	97.11120	0.09711	95.507	15.81	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,386.20660	1.38621	1,404.27170	1.40427	1,386.207	15.85	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	92.90660	0.09291	94.47170	0.09447	92.907	15.85	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.40790	10.40790	10.42420	10.42420		16.96	0.00	0	33,853.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,279.73920	1.27974	1,298.05960	1.29806	1,279.739	15.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	121.83920	0.12184	123.85960	0.12386	121.839	15.50	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,020.06600	1.02007	1,039.10070	1.03910	1,020.066	15.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	202.16600	0.20217	204.90070	0.20490	202.166	15.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,013.07330	1.01307	1,032.12660	1.03213	1,013.073	15.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	205.17330	0.20517	207.92660	0.20793	205.173	15.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	1,006.11020	1.00611	1,025.18450	1.02518	1,006.110	15.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	208.21020	0.20821	210.98450	0.21098	208.210	15.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	944.79460	0.94479	964.02570	0.96403	944.795	15.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	236.89460	0.23689	239.82570	0.23983	236.895	15.54	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	911.78420	0.91178	931.09440	0.93109	911.784	15.57	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	253.88420	0.25388	256.89440	0.25689	253.884	15.57	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	586.08210	0.58608	604.09770	0.60410	586.082	16.96	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	578.18210	0.57818	579.89770	0.57990	578.182	16.96	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	548.89600	0.54890	566.41220	0.56641	548.896	17.22	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	640.99600	0.64100	642.21220	0.64221	640.996	17.22	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	514.35950	0.51436	531.35310	0.53135	514.359	17.48	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	706.45950	0.70646	707.15310	0.70715	706.459	17.48	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	498.03580	0.49804	514.76320	0.51476	498.036	17.61	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	740.13580	0.74014	740.56320	0.74056	740.136	17.61	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	399.90910	0.39991	414.70410	0.41470	399.909	18.52	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	992.00910	0.99201	990.50410	0.99050	992.009	18.52	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	376.62010	0.37662	390.86670	0.39087	376.620	18.79	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	1,068.72010	1.06872	1,066.66670	1.06667	1,068.720	18.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	365.63210	0.36563	379.60550	0.37961	365.632	18.92	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	1,107.73210	1.10773	1,105.40550	1.10541	1,107.732	18.92	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	344.88660	0.34489	358.32340	0.35832	344.887	19.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,186.98660	1.18699	1,184.12340	1.18412	1,186.987	19.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	299.31240	0.29931	311.46230	0.31146	299.312	19.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,391.41240	1.39141	1,387.26230	1.38726	1,391.412	19.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	260.96040	0.26096	271.93700	0.27194	260.960	20.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,603.06040	1.60306	1,597.73700	1.59774	1,603.060	20.50	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	229.13390	0.22913	239.03660	0.23904	229.134	21.15	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,821.23390	1.82123	1,814.83660	1.81484	1,821.234	21.15	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 17/03/2014	Foreign Exchange Future	12.25	Call	202.64440		0.20264		211.57610	0.21158	202.644	21.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	2,044.74440		2.04474	2,037.37610	2.03738	2,044.744	21.79	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,765.17580		1.76518	1,782.46230	1.78246	1,765.176	16.48	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	57.27580		0.05728	58.26230	0.05826	57.276	16.48	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	180.52580		0.18053	188.58740	0.18859	180.526	22.43	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,272.62580		2.27263	2,264.38740	2.26439	2,272.626	22.43	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	175.49180		0.17549	183.05810	0.18306	175.492	23.41	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,467.59180		2.46759	2,458.85810	2.45886	2,467.592	23.41	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,722.22310		2.72222	2,738.81780	2.73882	2,722.223	18.88	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	14.32310		0.01432	14.61780	0.01462	14.323	18.88	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,235.53520		2.23554	2,252.28020	2.25228	2,235.535	17.48	0.00	0	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	27.63520		0.02764	28.08020	0.02808	27.635	17.48	0.00	0	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.41070		10.41070	10.42710	10.42710		16.96	0.00	0	0	3,000.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,411.68220		1.41168	1,429.71240	1.42971	1,411.682	15.78	0.00	0	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	100.98220		0.10098	102.61240	0.10261	100.982	15.78	0.00	0	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,403.03490		1.40303	1,421.08440	1.42108	1,403.035	15.76	0.00	0	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	102.33490		0.10233	103.98440	0.10398	102.335	15.76	0.00	0	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,420.34470		1.42034	1,438.35570	1.43836	1,420.345	15.80	0.00	0	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	99.64470		0.09964	101.25570	0.10126	99.645	15.80	0.00	0	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.51300		10.51300	10.52900	10.52900		17.06	0.00	0	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	922.90700		0.92291	943.14040	0.94314	922.907	15.71	0.00	0	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	359.90700		0.35991	364.14040	0.36414	359.907	15.71	0.00	0	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	917.08090		0.91708	937.33620	0.93734	917.081	15.72	0.00	0	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	364.08090		0.36408	368.33620	0.36834	364.081	15.72	0.00	0	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	928.75770		0.92876	948.97250	0.94897	928.758	15.70	0.00	0	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	355.75770		0.35576	359.97250	0.35997	355.758	15.70	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.54080		10.54080	10.55650	10.55650		17.14	0.00	0	0	7,190.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,487.01140		1.48701	1,505.21560	1.50522	1,487.011	15.59	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	146.21140		0.14621	148.71560	0.14872	146.211	15.59	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,184.21290		1.18421	1,203.49630	1.20350	1,184.213	15.32	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	233.41290		0.23341	236.99630	0.23700	233.413	15.32	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,177.39860		1.17740	1,196.71030	1.19671	1,177.399	15.33	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	236.59860		0.23660	240.21030	0.24021	236.599	15.33	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,170.61160		1.17061	1,189.94840	1.18995	1,170.612	15.34	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	239.81160		0.23981	243.44840	0.24345	239.812	15.34	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,078.49220		1.07849	1,098.18090	1.09818	1,078.492	15.49	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	287.69220		0.28769	291.68090	0.29168	287.692	15.49	0.00	0	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,046.90800		1.04691	1,066.71270	1.06671	1,046.908	15.54	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	306.10800		0.30611	310.21270	0.31021	306.108	15.54	0.00	0	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	603.10120		0.60310	620.94200	0.62094	603.101	17.73	0.00	0	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	862.30120		0.86230	864.44200	0.86444	862.301	17.73	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	408.20190		0.40820	422.36630	0.42237	408.202	19.64	0.00	0	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,467.40190		1.46740	1,465.86630	1.46587	1,467.402	19.64	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	356.84930		0.35685	369.75200	0.36975	356.849	20.33	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,716.04930		1.71605	1,713.25200	1.71325	1,716.049	20.33	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	314.47640		0.31448	326.20580	0.32621	314.476	21.02	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,973.67640		1.97368	1,969.70580	1.96971	1,973.676	21.02	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	279.39890		0.27940	290.05550	0.29006	279.399	21.71	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,238.59890		2.23860	2,233.55550	2.23356	2,238.599	21.71	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	256.39800		0.25640	265.89990	0.26590	256.398	23.14	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,615.59800		2.61560	2,609.39990	2.60940	2,615.598	23.14	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,146.25850		2.14626	2,162.81150	2.16281	2,146.259	16.48	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	55.45850		0.05546	56.31150	0.05631	55.459	16.48	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,874.19580		1.87420	1,891.30310	1.89130	1,874.196	16.12	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	83.39580		0.08340	84.80310	0.08480	83.396	16.12	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,655.54930		1.65555	1,673.23170	1.67323	1,655.549	15.83	0.00	0	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	114.74930		0.11475	116.73170	0.11673	114.749	15.83	0.00	0	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,818.49330		1.81849		1,775.23990	1.77524	1,818.493	16.13	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	51.59330		0.05159		53.63990	0.05364	51.593	16.13	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,771.94920		1.77195		1,728.84480	1.72884	1,771.949	16.01	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	55.04920		0.05505		57.24480	0.05724	55.049	16.01	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.20990		13.20990		13.16460	13.16460		16.14	0.00	75	32,039.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	291.52840		0.29153		310.89390	0.31089	291.528	15.04	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,179.42520		1.17943		1,152.80400	1.15280	1,179.425	15.04	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	294.82520		0.29483		314.40400	0.31440	294.825	15.04	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			13.39460		13.39460		13.34840	13.34840		16.22	0.00	0	7,837.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,192.85210		1.19285		1,165.80860	1.16581	1,192.852	15.03	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	288.25210		0.28825		307.40860	0.30741	288.252	15.03	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,186.12840		1.18613		1,159.29390	1.15929	1,186.128	15.04	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	769.97730		0.76998		764.49370	0.76449	769.977	16.70	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	992.67730		0.99268		1,034.29370	1.03429	992.677	16.70	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	766.50370		0.76650		761.14100	0.76114	766.504	16.72	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	999.20370		0.99920		1,040.94100	1.04094	999.204	16.72	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			13.57730		13.57730		13.53020	13.53020		16.32	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	773.47360		0.77347		767.86350	0.76786	773.474	16.69	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	986.17360		0.98617		1,027.66350	1.02766	986.174	16.69	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	1,053.23540		1.05324		1,099.35150	1.09935	1,053.235	16.59	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,107.59260		1.10759		1,102.43660	1.10244	1,107.593	16.61	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	1,059.59260		1.05959		1,105.83660	1.10584	1,059.593	16.61	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,103.96530		1.10397		1,098.65740	1.09866	1,103.965	16.62	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	1,065.96530		1.06597		1,112.05740	1.11206	1,065.965	16.62	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			13.74800		13.74800		13.69660	13.69660		16.69	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,111.23540		1.11124		1,105.95150	1.10595	1,111.235	16.59	0.00	0	0.00
2025	On 01/08/2013	Bond Future			109.64570		109.64570		109.63581	109.63581			0.00	0	0.00
2025	On 01/08/2013	Bond Future			0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Put	8,344.30000		8.34430		8,354.19000	8.35419	8,344.300		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Put	8,354.30000		8.35430		8,364.19000	8.36419	8,354.300		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	8,364.30000		8.36430		8,374.19000	8.37419	8,364.300		0.00	0	0.00
2038	On 01/08/2013	Bond Future			104.32446		104.32446		104.30946	104.30946			0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	10,665.54000		10.66554		10,680.54000	10.68054	10,665.540		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Put	10,675.54000		10.67554		10,690.54000	10.69054	10,675.540		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Put	10,685.54000		10.68554		10,700.54000	10.70054	10,685.540		0.00	0	0.00
2050	On 01/08/2013	Bond Future			106.28769		106.28769		106.27154	106.27154			0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	118.99	Put	12,702.31000		12.70231		12,718.46000	12.71846	12,702.310		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Put	12,712.31000		12.71231		12,728.46000	12.72846	12,712.310		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Put	12,722.31000		12.72231		12,738.46000	12.73846	12,722.310		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 01/08/2013	Index Future			401.42400		401.42400		402.13600	402.13600			0.00	0	56.00
AL37	On 07/11/2013	Index Future			407.08600		407.08600		407.80900	407.80900			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.33630		9.33630		9.32060	9.32060		15.11	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,242.92450		2.24292	2,217.69340	2.21769	2,242.925		15.70	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	156.62450		0.15662	147.09340	0.14709	156.625		15.70	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,195.22530		2.19523	2,169.90260	2.16990	2,195.225		15.47	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	158.92530		0.15893	149.30260	0.14930	158.925		15.47	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,147.56170		2.14756	2,122.15040	2.12215	2,147.562		15.25	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.63130		9.63130	9.63020	9.63020			14.85	0.00	0	75.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	600.28710		0.60029	604.46660	0.60447	600.287		14.76	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	58.98710		0.05899	64.26660	0.06427	58.987		14.76	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	592.11820		0.59212	596.37240	0.59637	592.118		14.75	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	60.81820		0.06082	66.17240	0.06617	60.818		14.75	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	584.11380		0.58411	588.46320	0.58846	584.114		14.75	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	62.81380		0.06281	68.26320	0.06826	62.814		14.75	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	292.47040		0.29247	299.68270	0.29968	292.470		15.44	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	520.87040		0.52087	529.38270	0.52938	520.870		15.44	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.73160		9.73160	9.73030	9.73030			14.88	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	299.27160		0.29927	306.50570	0.30651	299.272		15.40	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	507.67160		0.50767	516.20570	0.51621	507.672		15.40	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	295.85280		0.29585	303.07620	0.30308	295.853		15.42	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	514.25280		0.51425	522.77620	0.52278	514.253		15.42	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			211.58900		211.58900	-219.20700	-219.20700				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			454.47810		454.47810	464.33650	464.33650				0.00	0	742.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			635.94660		635.94660	650.40460	650.40460				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			166.05380		166.05380	145.27120	145.27120				0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			99.26720		99.26720	97.39660	97.39660				0.00	0	5,000.00
CF CANDO CAEF	On 18/07/2013	Can-Do Future			106.40590		106.40590	103.45730	103.45730				0.00	0	22,500.00
CF CANDO CAEH	On 23/07/2013	Can-Do Future			50.18810		50.18810	53.93310	53.93310				0.00	0	30,000.00
CF CANDO CAEI	On 07/08/2013	Can-Do Future			883.04370		883.04370	1,011.47600	1,011.47600				0.00	0	10.00
CF CANDO CAEJ	On 11/07/2013	Can-Do Future			0.00210		0.00210	0.01060	0.01060				0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			10.49160		10.49160	10.44400	10.44400			17.10	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	723.74530		0.72375	689.18990	0.68919	723.745		16.46	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	72.14530		0.07215	85.18990	0.08519	72.145		16.46	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	715.75730		0.71576	681.44510	0.68145	715.757		16.47	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	74.15730		0.07416	87.44510	0.08745	74.157		16.47	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	707.80950		0.70781	673.74210	0.67374	707.809		16.47	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	76.20950		0.07621	89.74210	0.08974	76.209		16.47	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			10.63330		10.63330	10.58470	10.58470			17.03	0.00	0	50.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	402.61410		0.40261	390.17630	0.39018	402.614		17.38	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	579.31410		0.57931	615.47630	0.61548	579.314		17.38	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	409.86410		0.40986	397.08920	0.39709	409.864		17.34	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	566.56410		0.56656	602.38920	0.60239	566.564		17.34	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	406.22490		0.40622	393.61780	0.39362	406.225		17.36	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	572.92490		0.57292	608.91780	0.60892	572.925		17.36	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
GOVI	On 07/11/2013	GOVI	445.99	Put	129,140.00000		12.91400	114,630.00000	11.46300		129,140.000		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	129,240.00000		12.92400	114,730.00000	11.47300		129,240.000		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 01/08/2013	Index Future			194.30300		194.30300	194.30800	194.30800				0.00	0	1,064.00
IGOV	On 07/11/2013	Index Future			197.07000		197.07000	197.07500	197.07500				0.00	0	7.00
ILBI	On 01/08/2013	Index Future			526.11700		526.11700	525.74800	525.74800				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 17/07/2013	Jibar Tradeable Future			5.16000		94.84000	5.16000	94.84000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.19000		94.81000	5.19000	94.81000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.23000		94.77000	5.23000	94.77000				0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.30000		94.70000	5.28000	94.72000				0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.34000		94.66000	5.31000	94.69000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.40000		94.60000	5.37000	94.63000				0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.46000		94.54000	5.44000	94.56000				0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.63000		94.37000	5.63000	94.37000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.95000		94.05000	5.89000	94.11000				0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.20000		93.80000	6.14000	93.86000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.49000		93.51000	6.44000	93.56000				0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.76000		93.24000	6.71000	93.29000				0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.90870		7.90870	7.95020	7.95020			11.14	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	362.47910		0.36248	399.27900	0.39928		362.479	11.48	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	43.77910		0.04378	39.07900	0.03908		43.779	11.48	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	354.51450		0.35451	391.08460	0.39108		354.514	11.47	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	45.81450		0.04581	40.88460	0.04088		45.814	11.47	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	346.62340		0.34662	382.95720	0.38296		346.623	11.46	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	47.92340		0.04792	42.75720	0.04276		47.923	11.46	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	200.05020		0.20005	216.48110	0.21648		200.050	13.42	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	381.95020		0.38195	356.98110	0.35698		381.950	13.42	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			7.95810		7.95810	7.99950	7.99950			12.93	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	196.78320		0.19678	212.98810	0.21299		196.783	13.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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 01/08/2013	Bond Future			274.81837		274.81837		274.79494	274.79494			0.00	0	2,546.00
R197	On 01/08/2013	Bond Future	294.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	294.99	Put	20,171.63000		20.17163	20,195.06000	20.19506	20,171.630			0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Put	20,181.63000		20.18163	20,205.06000	20.20506	20,181.630			0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Put	20,191.63000		20.19163	20,215.06000	20.21506	20,191.630			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 01/08/2013	Bond Future			5.57960		105.22740		5.52378	105.30251		1.99	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	67,981.72000		67.98172	68,056.83000	68.05683	67,981.720		2.10	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.65105		106.71183		5.58088	106.78804		1.76	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	106.93000		0.10693	117.76000	0.11776	106.930		1.71	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	1,047.88000		1.04788	982.50000	0.98250	1,047.880		1.71	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	109.14000		0.10914	119.99000	0.11999	109.140		1.71	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	1,039.09000		1.03909	973.73000	0.97373	1,039.090		1.71	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	111.38000		0.11138	122.25000	0.12225	111.380		1.72	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	1,030.33000		1.03033	964.99000	0.96499	1,030.330		1.72	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	666.85000		0.66685	607.25000	0.60725	666.850		1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	270.31000		0.27031	288.09000	0.28809	270.310		1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	677.45000		0.67745	617.75000	0.61775	677.450		1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	273.34000		0.27334	291.32000	0.29132	273.340		1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	671.99000		0.67199	612.49000	0.61249	671.990		1.41	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.72110		103.73630		5.62932	103.81378		1.44	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	276.69000		0.27669	294.57000	0.29457	276.690		1.41	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	164.47000		0.16447	173.82000	0.17382	164.470		1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	812.57000		0.81257	743.39000	0.74339	812.570		1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	161.31000		0.16131	170.44000	0.17044	161.310		1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	821.53000		0.82153	752.13000	0.75213	821.530		1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	162.89000		0.16289	172.13000	0.17213	162.890		1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	817.05000		0.81705	747.76000	0.74776	817.050		1.07	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.83550		105.14097		5.70451	105.21950		1.11	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 01/08/2013	Bond Future			204.61092		204.61092		204.58406	204.58406			0.00	0	44,020.00
R202	On 01/08/2013	Bond Future	222.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Put	18,379.08000		18.37908	18,405.94000	18.40594	18,379.080			0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Put	18,389.08000		18.38908	18,415.94000	18.41594	18,389.080			0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Put	18,399.08000		18.39908	18,425.94000	18.42594	18,399.080			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	8.80	Call	3,777.88000		3.77788		4,115.81000	4.11581	3,777.880	22.31	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,963.05000		3.96305		3,713.45000	3.71345	3,963.050	22.31	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	6,600.14000		6.60014		6,282.56000	6.28256	6,600.140	21.63	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	3,810.52000		3.81052		4,085.55000	4.08555	3,810.520	21.62	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	6,698.50000		6.69850		6,377.97000	6.37797	6,698.500	21.62	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	3,842.33000		3.84233		4,118.83000	4.11883	3,842.330	21.63	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	6,649.18000		6.64918		6,330.12000	6.33012	6,649.180	21.63	0.00	0	0.00
R209	On 06/02/2014	Bond Future			8.90632		76.79798		8.82899	77.39354		21.70	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	3,874.28000		3.87428		4,152.26000	4.15226	3,874.280	21.63	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	2,613.42000		2.61342		2,810.86000	2.81086	2,613.420	21.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	11,951.41000		11.95141		11,545.22000	11.54522	11,951.410	21.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	2,569.80000		2.56980		2,762.90000	2.76290	2,569.800	21.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	12,088.97000		12.08897		11,678.44000	11.67844	12,088.970	21.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	2,591.55000		2.59155		2,786.81000	2.78681	2,591.550	21.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	12,020.06000		12.02006		11,611.69000	11.61169	12,020.060	21.57	0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.98999		74.69289		8.91041	75.29652		21.95	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 01/08/2013	Bond Future			157.44847		157.44847		157.43012	157.43012			0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	172.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	172.99	Put	15,541.53000		15.54153		15,559.88000	15.55988	15,541.530		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Put	15,551.53000		15.55153		15,569.88000	15.56988	15,551.530		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Put	15,561.53000		15.56153		15,579.88000	15.57988	15,561.530		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 01/08/2013	Bond Future			128.42128		128.42128		128.51540	128.51540			0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	129.99	Put	1,568.72000		1.56872		1,474.60000	1.47460	1,568.720		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Put	1,578.72000		1.57872		1,484.60000	1.48460	1,578.720		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Put	1,588.72000		1.58872		1,494.60000	1.49460	1,588.720		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 01/08/2013	Bond Future			129.54791		129.54791		129.53834	129.53834			0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	137.99	Put	8,442.09000		8.44209		8,451.66000	8.45166	8,442.090		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Put	8,452.09000		8.45209		8,461.66000	8.46166	8,452.090		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Put	8,462.09000		8.46209		8,471.66000	8.47166	8,462.090		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.59605		88.68107		8.52835	89.22707		18.38	0.00	0	8,086.00
R213	On 01/08/2013	Bond Future	91.25	Call	78,066.05000		78.06605		78,612.05000	78.61205	78,066.050	19.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000		0.00000		0.00000	0.00000	0.000	19.02	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.69199		86.39526		8.62206	86.94903		19.49	0.00	0	173.00
R213	On 07/11/2013	Bond Future	8.59	Call	3,465.04000		3.46504		3,802.48000	3.80248	3,465.040	19.43	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	4,274.44000		4.27444		4,058.11000	4.05811	4,274.440	19.43	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	3,501.47000		3.50147		3,841.11000	3.84111	3,501.470	19.44	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	4,231.01000		4.23101		4,016.88000	4.01688	4,231.010	19.44	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	3,538.10000		3.53810		3,879.94000	3.87994	3,538.100	19.44	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	4,187.90000		4.18790		3,975.97000	3.97597	4,187.900	19.44	0.00	0	0.00
R213	On 06/02/2014	Bond Future			8.78280		87.55546		8.71067	88.11679		19.10	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	3,468.21000		3.46821		3,713.78000	3.71378	3,468.210	18.96	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	7,248.25000		7.24825		6,932.49000	6.93249	7,248.250	18.96	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	3,407.97000		3.40797		3,650.75000	3.65075	3,407.970	18.95	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	7,353.26000		7.35326		7,034.71000	7.03471	7,353.260	18.95	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	3,438.01000		3.43801		3,682.19000	3.68219	3,438.010	18.96	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	7,300.62000		7.30062		6,983.47000	6.98347	7,300.620	18.96	0.00	0	0.00
R213	On 08/05/2014	Bond Future			8.87140		85.20245		8.79706	85.77145		19.32	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	2,440.12000		2.44012		2,584.11000	2.58411	2,440.120	18.99	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	12,450.56000		12.45056		12,025.55000	12.02555	12,450.560	18.99	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	2,398.67000		2.39867		2,540.67000	2.54067	2,398.670	18.99	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	12,588.39000		12.58839		12,161.39000	12.16139	12,588.390	18.99	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	2,419.33000		2.41933		2,562.33000	2.56233	2,419.330	18.99	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	12,519.35000		12.51935		12,093.35000	12.09335	12,519.350	18.99	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.85980		78.60597		8.78187	79.24692		21.65	0.00	0	840.00
R214	On 01/08/2013	Bond Future	84.31	Call	68,158.07000		68.15807		68,799.02000	68.79902	68,158.070	22.39	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000		0.00000	0.00000	0.000	22.39	0.00	0	0.00
R214	On 07/11/2013	Bond Future			8.94958		76.43076		8.86921	77.08071		23.01	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	923.87000		0.92387		1,098.58000	1.09858	923.870	22.59	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	11,186.20000		11.18620		10,710.96000	10.71096	11,186.200	22.59	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	938.79000		0.93879		1,115.95000	1.11595	938.790	22.59	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	11,102.17000		11.10217		10,629.38000	10.62938	11,102.170	22.59	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	909.12000		0.90912		1,081.41000	1.08141	909.120	22.59	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	11,270.60000		11.27060		10,792.94000	10.79294	11,270.600	22.59	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 01/08/2013	Bond Future			8.96565		101.47996		8.88781	102.29552			0.00	0	603.00
R248	On 01/08/2013	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.84	Put	13,084.59000		13.08459		12,269.03000	12.26903	13,084.590		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Put	12,955.04000		12.95504		12,139.48000	12.13948	12,955.040		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Put	12,825.74000		12.82574		12,010.18000	12.01018	12,825.740		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	13,772.21000		13.77221		12,945.10000	12.94510	13,772.210		0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.05930		98.49055		8.97888	99.31766			0.00	0	0.00
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	14,030.61000		14.03061		13,203.50000	13.20350	14,030.610		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	13,901.28000		13.90128		13,074.17000	13.07417	13,901.280		0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future			19,344.98000		19,344.98000		19,310.12000	19,310.12000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49780		1.49780		1.49780	1.49780		13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	387.46180		0.03875		389.99360	0.03900	387.462	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	309.46180		0.03095		311.99360	0.03120	309.462	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	339.71760		0.03397		342.28470	0.03423	339.718	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	361.71760		0.03617		364.28470	0.03643	361.718	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	297.95310		0.02980		300.53360	0.03005	297.953	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	419.95310		0.04200		422.53360	0.04225	419.953	13.73	0.00	0	0.00

Total for Derivatives : **87,942,085.64** **19,422** **2 167 066.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.26496		100.21857				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.77000		106.77298		6.73000	106.78527			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.37900		100.32557				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.27500		107.31716		8.23000	107.45329			0.00	0	51,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.95947		100.90139				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		101.08310		101.02449				0.00	542,282	271,141.00
AB012	On 21/11/2022	Spot Bond			8.00000		48.02397		8.00000	47.99327			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.14000		97.70634		9.09500	97.81873			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.12000		103.94851		7.08000	103.95333			0.00	0	2,989,000.00
AB07	On 07/03/2014	Spot Bond			6.71500		104.39198		6.66000	104.37100			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond			0.00000		101.44967		101.39094				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.54500		107.54587		8.50000	107.62146			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000		100.36583		100.31427				0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond			0.62000		137.17596		0.60000	137.14874			0.00	0	500,000.00
ABCP13	On 07/12/2023	Spot Bond			2.32000		259.57894		2.32000	259.43204			0.00	0	300,000.00
ABFN04	On 25/02/2015	Spot Bond			0.00000		100.92518		100.86903				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			0.00000		100.90486		100.85971				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond			0.00000		101.09422		101.04402				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond			0.00000		100.49017		100.43624				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.51216			100.45579			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.52669			100.46868			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.38000	110.14737		7.34000	110.14713			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	102.70286			102.64527			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.31500	105.24748		7.26000	105.25000			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	101.30059			101.24462			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	101.33732			101.27875			0.00	0	10,000,000.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.07899			100.01961			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.11689			100.01634			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.12709			100.02144			0.00	0	13,000,000.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.39303			100.33460			0.00	0	20,000,000.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.51882			100.45420			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	6.41500	105.27880		6.36000	105.23476			0.00	0	13,277,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.96380			100.91440			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	0.00000	100.84080			100.79506			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.07000	130.60856		5.05000	130.52652			0.00	0	200,000.00
ABLI03	On 15/03/2015	Spot Bond	2.99000	125.39579		2.99000	125.31819			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	2.57000	116.83601		2.55000	116.83798			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.22000	100.00966		4.20000	100.02064			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	10.84500	111.71982		10.80000	111.74432			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00037			99.91019			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.35058			100.27581			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.37037			100.29156			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.47049			100.38765			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	3.87000	109.92519		3.85000	109.96358			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	28.04857		100.00000	27.84521			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN05	On 18/04/2021	Spot Bond		2.06000	162.08323		2.06000	161.99491			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	152.13039		2.76000	152.03887			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.09000	163.99491		2.09000	163.90515			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.22000	163.46832		2.22000	163.37712			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.84125	70.96344		7.79625	71.05441			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.84125	70.96344		7.79625	71.05441			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond		84.61000	16.10905		84.61000	16.02809			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	88.88000			88.74000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.45719			100.40030			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	90.48000			90.28000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond		100.00000	43.11618		100.00000	42.87124			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	89.27000			89.08000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	89.77000			89.54000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	85.62000			85.51000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	85.36000			85.24000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.16935			100.11785			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00005			99.95047			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	84.77000			84.70000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.85500	103.11296		6.80000	103.13175			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	107.51000			107.48000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	87.22000			87.10000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	88.72000			88.61000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	87.82000			87.68000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.30917			100.25751			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.91000	117.51304		6.87000	117.53440			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN58	On 16/07/2017	Spot Bond	0.00000		99.98181			99.92764			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		84.41000			84.33000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		84.80000			84.73000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.64000		100.32154		2.64000	100.26192			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.79000		143.49756		2.79000	143.41090			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.82000		186.41182		2.82000	186.29878			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		95.40000			95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		84.10000			83.99000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.31000		93.08949		9.23000	93.49124			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		100.63000			100.32000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		91.02000			90.93000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.60000			100.60000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		103.88307			103.82821			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		88.74000			88.60000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		82.26000			82.26000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		98.44000			98.44000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.48500		87.47321		9.44000	87.71410			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.43000		108.73113		9.38500	109.00834			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.65500		91.37968		8.60000	91.60139			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.14500		109.83329		8.10000	109.94148			0.00	0	1,740,000.00
ABS5	On 01/05/2015	Spot Bond	6.72000		104.30706		6.68000	104.31908			1,277,848,333,440.00	190,156,002	94,878,001.00
ABS6	On 01/06/2020	Spot Bond	8.74500		98.19629		8.70500	98.32793			0.00	0	1,310,000.00
ABS7	On 11/09/2026	Spot Bond	9.68500		96.48536		9.64000	96.72736			0.00	0	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
ABS9		On 17/03/2016	Spot Bond	7.37000	107.81092		7.33000	107.84610			0.00	0	0.00
ABS11		On 11/06/2014	Spot Bond	4.00000	124.63497		4.00000	124.54755			0.00	0	0.00
ABS11		On 11/06/2014	Spot Bond	1.32000	127.62845		1.30000	127.58953			1,320,000,000.00	1,000,000	500,000.00
ABS12		On 07/12/2023	Spot Bond	2.13000	263.68562		2.13000	263.54045			0.00	0	0.00
ABS13		On 31/01/2017	Spot Bond	0.56000	127.14896		0.54001	127.18109			0.00	0	0.00
ABS14		On 31/01/2022	Spot Bond	2.00000	125.90783		2.00000	125.83962			0.00	0	0.00
ACL001		On 31/07/2013	Spot Bond	0.00000	101.21810			101.14758			0.00	0	0.00
ACL01U		On 30/06/2015	Spot Bond	100.00000	30.43597		100.00000	30.21530			0.00	0	0.00
ACL020		On 31/08/2013	Spot Bond	0.00000	101.00734			100.94042			0.00	0	0.00
ACL025		On 31/08/2013	Spot Bond	0.00000	101.00734			100.94042			0.00	0	0.00
ACL028		On 15/09/2015	Spot Bond	11.07000	109.00846		11.03000	108.99073			0.00	0	0.00
ACL029		On 20/08/2015	Spot Bond	0.00000	101.39970			101.32501			0.00	0	0.00
ACL02U		On 20/03/2018	Spot Bond	100.00000	1.53124		100.00000	1.52014			0.00	0	0.00
ACL033		On 20/08/2015	Spot Bond	0.00000	101.43771			101.36095			0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	101.97635			101.87026			0.00	0	0.00
ACL039		On 20/09/2013	Spot Bond	0.00000	100.45414			100.40009			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	9.12692		100.00000	9.06075			0.00	0	0.00
ACL041		On 20/09/2013	Spot Bond	0.00000	100.45008			100.39652			0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	101.36169			101.28906			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	57.68887		11.00000	57.63941			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	9.12692		100.00000	9.06075			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	101.04858			100.99079			0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.27575			100.21719			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL075		On 20/09/2013	Spot Bond	0.00000	100.50416		100.44408			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.52899		100.46590			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.58492		100.51507			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.50403		100.44395			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.52090		100.45878			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.52832		100.46530			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	103.50208		103.43598			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	103.50208		103.43598			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	103.52467		103.45813			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.49056		100.43210			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	103.52467		103.45813			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	103.47948		103.41382			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	83.43027		83.37430			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.48104		100.42373			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.47377		100.41735			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.36888		100.31116			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.47377		100.41735			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.51084		100.44994			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.52749		100.46456			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.53423		100.47047			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.52075		100.45862			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.43995		100.38761			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.49058		100.43212			0.00	0	0.00
ACL102		On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.13500	104.84621	9.09500	104.96738			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL114		On 20/03/2014	Spot Bond	0.00000	100.45017			100.39660			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.35500	104.99688		7.31000	104.95824			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	101.41605			101.36133			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	101.61644			101.55718			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	102.37484			102.31779			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	0.00000	101.45573			101.40029			0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	4.59198		100.00000	4.56156			0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	6.20228		100.00000	6.16141			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	76.67131			76.61114			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	152.36438			152.63686			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	152.41607			152.68818			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.50400			100.44391			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	101.01172			100.95809			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	101.01172			100.95809			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	101.45573			101.40029			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.90258			100.84782			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.48709			100.42905			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.48304			100.42549			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	101.64356			101.58814			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.81834			100.76027			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	101.64330			101.58796			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.28167			100.22119			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	104.23981			104.17626			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.59547			100.53803			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL143		On 20/12/2016	Spot Bond	0.00000	100.97081			100.90916			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.36471			100.30672			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.50604			100.44571			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	100.55553			100.50501			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.41697			100.36741			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.49541			100.43639			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	101.14572			101.09601			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.44136			100.38886			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.42985			100.37873			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.45220			100.39839			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.49406			100.43520			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.47040			100.41439			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.44339			100.39064			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.45084			100.39720			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.22287		10.23000	103.13894			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.45811			100.40357			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.44678			100.39362			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.62569			100.55095			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	101.15286			101.01287			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.41915			100.36841			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.21500	103.28449		9.17000	103.41427			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.49197			100.43335			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	107.98250		1.75000	107.92638			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.45017			100.39660			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL172		On 20/06/2015	Spot Bond	0.00000	100.45134		100.39761			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.47797		100.42012			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.49465		100.43478			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.46128		100.40545			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.45259		100.39782			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.49132		100.43186			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.47464		100.41719			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.51132		100.44943			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.47797		100.42012			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.49799		100.43772			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	102.06543		102.00912			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.49132		100.43186			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.48007		100.42288			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.50864		100.44799			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.51741		100.45569			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.40584		100.35701			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.41489		100.36557			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.44662		100.39347			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.45678		100.40240			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.51952		100.45756			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.50999		100.44826			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.54792		100.48160			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.48131		100.42306			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.54260		100.47693			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.54459		100.47869			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL199		On 20/06/2017	Spot Bond	0.00000	100.54792			100.48160			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	88.21292			88.16058			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.52130			100.45821			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.52130			100.45821			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	112.42232			112.62973			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	113.23354			113.44230			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.44791			100.39370			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.44323			100.38959			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	99.89080			99.84408			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.94286			100.89293			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.10992			100.05493			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	101.45019			101.38979			0.00	0	0.00
ADCP02		On 10/09/2013	Spot Bond	0.00000	100.51829			100.47386			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	6.32798		100.00000	6.28210			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.96678			100.91323			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	101.07824			101.01849			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	101.15245			101.08856			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	99.94814			101.54634			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	99.94201			101.72073			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	99.93384			101.95320			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	99.94668			101.37968			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.78000	98.53258		7.73500	98.57714			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	99.92936			101.82947			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	99.91664			102.15969			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.43500	103.46745		8.39000	103.59867			0.00	0	1,339,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AIR02	On 30/04/2023	Spot Bond		9.12500	118.70723		9.08000	118.93989			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	40.13357		100.00000	39.84260			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		7.02000	112.90477		6.98000	112.94247			0.00	0	7,600,000.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	47.86949		100.00000	47.51865			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	13.83784		100.00000	13.74616			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		3.04000	148.73856		3.04000	148.64572			0.00	0	200,000.00
AIRL02	On 18/02/2014	Spot Bond		4.57000	129.36263		4.55000	129.28033			0.00	0	100,000.00
ANG02	On 11/10/2013	Spot Bond		0.00000	100.04522			100.00001			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond		0.00000	101.28384			101.24007			0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond		0.00000	100.57678			100.53049			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond		0.00000	100.60235			100.55404			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.57050			100.51924			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.32904			100.27433			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.68500	107.38237		8.64000	107.49895			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	99.96677			99.91689			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	99.96513			99.91298			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond		100.00000	83.85305		100.00000	83.29278			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	101.29814			101.24670			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond		7.09500	112.52156		7.05500	112.54321			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.27446			100.21100			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond		0.00000	100.50892			100.45297			0.00	23,124,000	5,781,000.00
BAW5	On 15/09/2013	Spot Bond		6.59000	103.00200		6.54500	102.95501			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.24830			100.19092			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.29500	104.10261		7.24000	104.10572			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.59500	107.47264		8.55000	107.55997			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAW9	On 03/02/2014	Spot Bond		0.00000	101.33998			101.28582			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.79324	102.88625		10.87454	102.65199			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.74331	101.27309		10.81331	101.07485			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.77677	101.20327		10.85277	100.99741			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.37923			100.29841			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.81391	101.10900		10.89261	100.89203			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.82203	100.30074		11.88063	99.97152			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.38865			100.30581			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.38865			100.30581			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.38872			100.30588			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.04324	100.36530		11.12454	100.13430			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		10.95690	101.17193		11.03492	100.94532			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.74331	101.27309		10.81331	101.07485			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.92699	101.32678		11.01354	101.07794			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.12997	100.79181		10.19833	100.57172			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.36797			100.28957			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.36091			100.25934			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.36091			100.25934			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.34062			100.24488			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00203			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.50684	100.40467		10.53931	100.22836			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.37000	99.56399		11.32500	99.61452			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.05041			100.05030			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		10.22500	96.86635		10.22500	96.92470			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	92.44505			92.44366			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA28	On 30/09/2013	Spot Bond		0.00000	100.26258			100.20686			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.33229			100.26157			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	100.37464		12.22500	100.29960			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.35539			100.27901			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.08500	97.03424		11.04000	97.10105			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.34431			100.27033			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.35354			100.27757			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.35354			100.27757			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	98.48805			98.48990			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.33989			100.26686			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.25713			100.20192			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.79324	102.95158		13.87454	102.68670			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.10808	101.24909		15.17706	100.89982			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.02208	100.90184		14.08464	100.63927			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.47260			100.37095			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.47260			100.37095			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.47260			100.37095			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.49077			100.38520			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	9.06837		100.00000	9.01685			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	19.38250		100.00000	19.24198			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	17.64025		100.00000	17.51236			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	10.88905		100.00000	10.81011			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	10.88905		100.00000	10.81011			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.16537		100.00000	13.06993			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.40757		100.00000	11.32486			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BCJ01U	On 15/04/2014	Spot Bond	100.00000		62.87920	100.00000	62.52199				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		99.97084		99.92703				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.38884		100.30600				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.39823		100.31337				0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000		97.59358	100.00000	96.81698				0.00	0	0.00
BCP71U	On 15/08/2013	Spot Bond	100.00000		92.17172	100.00000	91.47870				0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond	100.00000		87.32057	100.00000	86.69834				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.03000		168.26137	2.03000	168.17024				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.04500		139.86324	8.00000	140.73043				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.04500		140.15620	8.00000	141.01735				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.43000		99.34114	8.38500	99.64424				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		101.52974		101.46287				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		101.08175		101.02432				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		101.28739		101.23782				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.74176		100.68340				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.46313		100.40798				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		60.38083	100.00000	59.94307				0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000		103.82964	100.00000	102.99231				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.83500		99.34470	7.79000	99.45431				0.00	0	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		102.58648		102.53781				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		101.51693		101.46441				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		101.55141		101.49764				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		101.66633		101.60839				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		101.78123		101.71912				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG22D1	On 21/07/2016	Spot Bond	0.00000	102.10273			102.02892			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.77158	100.00000	6.72195				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	101.31220			101.26170			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	101.38484			101.33143			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	101.41597			101.36131			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	101.42634			101.37127			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	101.55083			101.49077			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	101.71676			101.65005			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	6.62378	100.00000	6.57523				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	6.62378	100.00000	6.57523				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.46875			100.41729			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.50904			100.45309			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.52002			100.46285			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.19500	104.78162	8.15000	104.85530				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.55294			100.49210			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.61132			100.54396			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.78400	100.00000	3.75656				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.78400	100.00000	3.75656				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.54000	108.14966	6.48500	108.14956				73,248,000,000.00	11,200,000	11,800,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	101.21199			101.16032			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	99.73065			99.68576			0.00	0	0.00
BIDC31	On 04/09/2013	Spot Bond	0.00000	99.27273			99.22995			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond	0.00000	98.57948			98.53599			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.84771			100.80075			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.22763	100.00000	7.17524				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BLG1A6	On 21/11/2032	Spot Bond		0.00000	101.01566			100.96077			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.85068			100.80356			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.89983			100.84998			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.98909			100.93429			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	101.35985			101.28438			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	101.96923			101.86151			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.49067			100.43222			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		10.35645		100.00000	10.28135			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		7.11500	109.76716		7.06000	109.77580			0.00	0	1,287,000.00
CBL08	On 02/11/2016	Spot Bond		9.24500	116.33577		9.20000	116.38677			0.00	0	200,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	102.15924			102.07589			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	102.42719			102.37783			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.94500	105.81214		8.90000	105.84949			0.00	0	7,524,000.00
CBL12	On 06/09/2018	Spot Bond		10.99500	105.24998		10.95000	105.33338			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	101.95419			101.87572			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.24500	106.45299		11.20000	106.54049			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	101.36347			101.30785			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.13500	102.43512		9.09000	102.50503			0.00	0	1,691,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	101.39467			101.31594			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.68500	101.63614		11.64000	101.73034			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	101.40719			101.35120			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.81615			100.73739			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	101.27543			101.22167			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		9.98000	94.40306		9.92500	94.58372			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		9.87500	117.56134		9.83000	117.78223			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CCT02		On 12/06/2024	Spot Bond	9.72500	113.56465		9.68000	113.80143			0.00	0	0.00
CCT03		On 15/03/2025	Spot Bond	9.16500	117.78877		9.12000	118.05313			0.00	0	27,000,000.00
CGR10		On 08/12/2016	Spot Bond	0.00000	100.99613			100.91083			0.00	0	0.00
CGR11		On 28/03/2016	Spot Bond	11.49500	104.78767		11.45000	104.79565			0.00	0	0.00
CGR12		On 14/11/2014	Spot Bond	0.00000	101.40243			101.33335			0.00	0	0.00
CGR13		On 27/06/2016	Spot Bond	0.00000	100.47543			100.39662			0.00	0	0.00
CGR7		On 22/07/2014	Spot Bond	0.00000	99.75717			99.65315			0.00	0	0.00
CGR8		On 22/07/2015	Spot Bond	0.00000	99.72015			99.60035			0.00	0	0.00
CIG01		On 06/06/2015	Spot Bond	0.00000	100.89386			100.82530			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	101.00125			100.93474			0.00	0	0.00
CLN126		On 20/08/2015	Spot Bond	0.00000	101.92181			101.81870			0.00	0	0.00
CLN130		On 20/08/2015	Spot Bond	0.00000	101.90060			101.79864			0.00	0	0.00
CLN132		On 20/09/2013	Spot Bond	0.00000	100.45685			100.40247			0.00	0	0.00
CLN133		On 20/09/2013	Spot Bond	0.00000	100.43317			100.38164			0.00	0	0.00
CLN134		On 20/08/2015	Spot Bond	0.00000	102.01270			101.90462			0.00	0	0.00
CLN135		On 22/08/2013	Spot Bond	0.00000	101.04886			100.99108			0.00	0	0.00
CLN136		On 22/08/2013	Spot Bond	0.00000	101.00040			100.94533			0.00	0	0.00
CLN138		On 31/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.03697			0.00	0	0.00
CLN143		On 20/09/2013	Spot Bond	0.00000	100.48051			100.42328			0.00	0	0.00
CLN145		On 20/09/2013	Spot Bond	10.63000	105.03548		10.59000	104.95344			0.00	0	0.00
CLN149		On 20/09/2013	Spot Bond	8.21000	103.51006		8.17000	103.44910			0.00	0	0.00
CLN152		On 20/08/2013	Spot Bond	0.00000	101.43012			101.35378			0.00	0	0.00
CLN154		On 20/03/2014	Spot Bond	0.00000	100.62583			100.55109			0.00	0	0.00
CLN156		On 20/12/2013	Spot Bond	0.00000	100.90842			100.84362			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN157	On 20/12/2013	Spot Bond		0.00000	100.90842			100.84362			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	101.31008			101.24713			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond		100.00000	21.53266		100.00000	21.37655			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond		100.00000	21.35787		100.00000	21.20303			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond		100.00000	68.79596		100.00000	68.29719			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond		100.00000	68.79596		100.00000	68.29719			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond		100.00000	68.79596		100.00000	68.29719			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	68.79596		100.00000	68.29719			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	68.79596		100.00000	68.29719			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	68.79596		100.00000	68.29719			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.50406			100.44398			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	68.79596		100.00000	68.29719			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond		100.00000	55.43340		100.00000	66.63103			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	102.05075			102.00048			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.67698			100.60229			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	100.37592		10.11000	100.29524			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.67698			100.60229			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.12780			100.07239			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond		0.00000	101.01788			100.90504			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond		0.00000	101.09435			100.96294			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	112.94986		2.76000	112.88163			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.31511			100.31511			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	112.95457		3.14000	112.88284			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	103.05543		8.25000	102.98753			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN196	On 15/06/2016	Spot Bond	0.00000	100.67698			100.60229			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.67698			100.60229			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	112.54444		3.10000	112.47381			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	112.28289		2.40000	112.21873			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.72880			100.64156			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.68683			100.60470			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.04885			99.99992			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.04958			99.99991			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.97000	103.60178		7.93000	103.64973			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.06769			100.01680			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.06662			100.01655			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	99.86593			99.80858			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	99.87214			99.81724			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.02000	103.77476		7.98000	103.82250			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.02000	103.77476		7.98000	103.82250			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	106.66836			106.66836			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	108.53813			108.53813			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.07000	102.62375		8.03000	102.67586			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.51757			100.45585			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.57554			100.50683			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	99.96657			99.91665			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	99.96657			99.91665			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	62.93811		100.17539	62.48110			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.73164			100.65085			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	101.12797			101.07395			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN239		On 20/03/2017	Spot Bond	0.00000	100.52547			100.46282			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.94317			100.88920			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	101.00951			100.95167			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	103.62339		9.35000	103.54494			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	103.62339		9.35000	103.54494			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.88922			100.83528			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.89189			100.83778			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	88.13630			88.13630			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	101.60127			101.50883			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.54618			100.49379			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	101.56893			101.47839			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.33936			100.28637			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.33936			100.28637			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.33936			100.28637			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.33936			100.28637			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.33936			100.28637			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.34861			100.29415			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.36387			100.30697			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.36387			100.30697			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.36387			100.30697			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.36387			100.30697			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.36387			100.30697			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.36643			100.30913			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.01500	105.66729		8.97000	105.79254			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.60952			100.53673			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN264	On 18/08/2014	Spot Bond	0.00000	100.96973			100.91697			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.44813			100.39791			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.44813			100.39791			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	101.45714			101.39857			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.59517			100.52409			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	101.47862			101.39177			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.69605			100.61279			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.47130			100.41426			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.46796			100.41132			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.48048			100.42325			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.99008			100.93559			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	101.15521			101.08888			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	101.08902			101.02274			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.47913			100.42206			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.65069			100.57192			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.72640			100.66926			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.43128			100.37766			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.32031			100.26747			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.45460			100.39958			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.53130			100.46699			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.53130			100.46699			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.53130			100.46699			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.53130			100.46699			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	101.26358			101.20666			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.88691			100.82947			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN290		On 26/06/2017	Spot Bond	0.00000	100.42279			100.35654			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.42279			100.35654			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.41768			100.35224			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.30786			100.24239			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.41768			100.35224			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.12885			100.06250			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.55602			100.48967			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.30789			100.24243			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.30789			100.24243			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.30361			100.23839			0.00	0	0.00
CLN300		On 20/12/2017	Spot Bond	100.00000	6.50485		100.00000	6.45769			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	107.27128			107.27128			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.53794			100.47284			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	107.36936			107.36936			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	106.84193			106.84193			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	107.22960			107.22960			0.00	0	0.00
CLN307		On 11/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN309		On 11/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	107.73697			107.73697			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	101.32197			101.25690			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.59000	95.45012		10.51000	95.81927			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.11000	97.06434		11.03000	97.42829			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.28876			100.22675			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN317	On 20/03/2023	Spot Bond		0.00000	100.55590			100.48861			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	101.28842			101.22501			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	99.82401			101.53768			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	101.64332			101.57717			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	101.79546		8.80500	101.72398			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.48131			100.42306			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	99.82204			101.79124			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	101.27925			101.27925			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.50599			100.44475			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.51598			100.45353			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.55457			100.48745			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	101.10145			101.03800			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	101.54864			101.45753			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	101.54864			101.45753			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	101.54864			101.45753			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.56274			100.49290			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.40526			100.35490			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond		100.00000	27.68580		100.00000	27.50036			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond		100.00000	27.68580		100.00000	27.50036			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	36.78990		7.01000	36.76942			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	142.92833			141.75887			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	0.00070		100.00000	0.00070			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond		100.00000	0.00070		100.00000	0.00070			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond		8.43000	126.82094		8.38500	127.14453			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN88	On 28/04/2028	Spot Bond	8.04500	139.86324	8.00000	140.73043					0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.04500	140.15620	8.00000	141.01735					0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	84.16656		84.10912					0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	84.03118		83.97325					0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.03124		100.03832					0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.03124		100.03832					0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.52428		100.46175					0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.48651		100.42855					0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.49399		100.43513					0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.10094		100.04035					0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.49132		100.43186					0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	99.82401		101.53768					0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.44189		100.38842					0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.52000	109.69886	8.48000	109.69554					0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.59500	102.55731	8.55000	102.66550					0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond	9.89000	115.70680	9.83500	115.99192					0.00	0	258,000,000.00
COJ06	On 09/12/2015	Spot Bond	7.97000	107.15595	7.93000	107.17695					0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.48000	110.29647	9.42500	110.52317					0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.90000	97.67684	9.82000	98.07752					0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.77500	98.63980	10.73000	98.87412					0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.77500	91.36612	10.73000	91.59456					0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.86804		100.81308					0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.90590		100.84972					0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.77577		100.72078					0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	101.32842		101.27573					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CPL015		On 23/07/2013	Spot Bond	0.00000	101.75901			101.71429			0.00	0	0.00
CPL016		On 26/09/2013	Spot Bond	0.00000	100.47272			100.42841			0.00	0	0.00
CPV01		On 30/06/2029	Spot Bond	12.34000	91.18354		12.28500	91.44756			0.00	0	0.00
DEN38U		On 10/06/2018	Spot Bond	100.00000	11.79450		100.00000	11.68437			0.00	0	0.00
DENG43		On 28/01/2016	Spot Bond	0.00000	101.25575			101.20821			0.00	0	0.00
DENG44		On 29/09/2017	Spot Bond	7.87000	98.82561		7.82500	98.93268			0.00	0	0.00
DENG46		On 29/07/2013	Spot Bond	0.00000	101.11281			101.06945			0.00	0	0.00
DOL002		On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	99.90639			0.00	0	0.00
DRD03		On 03/07/2014	Spot Bond	0.00000	100.31454			100.23571			0.00	0	0.00
DRD04		On 03/07/2015	Spot Bond	0.00000	100.33060			100.24773			0.00	0	0.00
DRD05		On 03/10/2013	Spot Bond	0.00000	100.29830			100.22350			0.00	0	0.00
DV13		On 25/08/2013	Spot Bond	6.97000	104.21408		6.93000	104.15986			0.00	0	0.00
DV21		On 15/06/2016	Spot Bond	6.77000	122.67774		6.73000	122.72944			0.00	0	0.00
DV22		On 07/02/2020	Spot Bond	8.09500	110.90977		8.05500	111.04648			160,297,190.00	19,802	47,748,634.00
DV23		On 27/02/2023	Spot Bond	8.57000	113.03512		8.49000	113.50727			173,833,880.00	20,284	91,988,674.00
E170		On 01/08/2020	Spot Bond	7.75500	136.84959		7.71500	137.01903			0.00	0	18,000,000.00
EDC01		On 04/04/2016	Spot Bond	0.00000	106.02454			105.94975			0.00	0	0.00
EFC01		On 31/08/2014	Spot Bond	0.00000	101.09275			101.02008			0.00	0	0.00
EFC02		On 31/08/2015	Spot Bond	0.00000	101.18429			101.10545			0.00	0	0.00
EFC03		On 31/08/2016	Spot Bond	0.00000	101.24490			101.16196			0.00	0	0.00
EFC04		On 31/08/2017	Spot Bond	0.00000	102.93952			102.85674			0.00	0	0.00
EL15		On 29/06/2015	Spot Bond	0.00010	130.58068		0.00010	130.53145			0.00	0	20,200,000.00
EL28		On 02/05/2028	Spot Bond	2.22000	112.87383		2.22000	112.81096			0.00	0	15,000,000.00
EL29		On 19/11/2029	Spot Bond	2.27000	99.88331		2.27000	99.82728			0.00	0	269,478.00
EMM01		On 28/07/2020	Spot Bond	9.33000	111.13564		9.27500	111.34281			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EMM02	On 11/03/2021	Spot Bond		9.23000	111.69820		9.17500	111.92978			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		9.82500	103.41528		9.78000	103.63383			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.37500	95.71357		10.28500	96.04086			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	101.00404			100.95082			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond		0.00000	101.10640			101.05922			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond		0.00000	100.80390			100.76005			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	55.60125		100.00000	55.19814			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	58.50666		100.00000	58.08248			0.00	0	0.00
EQ193U	On 15/08/2013	Spot Bond		100.00000	92.17172		100.00000	91.47870			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond		100.00000	93.03198		100.00000	92.34455			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond		100.00000	88.44148		100.00000	87.82011			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	127.63805		3.00000	127.55896			0.00	0	300,000.00
EQS02	On 01/07/2015	Spot Bond		10.93000	103.91027		10.89000	103.89102			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	105.75531			105.69218			0.00	0	100,000.00
EQS05	On 25/04/2017	Spot Bond		0.00000	101.74058			101.67746			0.00	0	100,000.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.12523			100.02053			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.60500	98.72103		9.56000	98.80997			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	101.23404			101.17170			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	101.12969			101.07273			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	101.10161			101.04468			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	101.25811			101.19454			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	101.22117			101.15803			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond		0.00000	101.00113			100.95077			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	101.04134			100.98891			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	101.07353			101.01946			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ERSA13	On 17/08/2013	Spot Bond		0.00000	101.00596			100.95535			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	101.01383			100.96145			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	101.06172			101.00687			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		6.41000	105.51326		6.37000	105.53875			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond		7.38500	109.53113		7.34000	109.65267			889,759,570.00	120,482	254,933,314.00
ES23	On 25/01/2023	Spot Bond		8.11000	112.10732		8.03000	117.58754			81,304,712,620.00	10,025,242	251,046,410.00
ES26	On 02/04/2026	Spot Bond		8.61000	96.40524		8.56500	96.66962			650,743,800.00	75,580	52,458,128.00
ES33	On 15/09/2033	Spot Bond		9.32000	86.04939		9.24500	86.57837			1,788,545,280.00	191,904	897,823,739.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.96731			100.91194			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	99.96540			99.91366			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.35157			100.29629			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond		0.00000	100.17971			100.09111			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond		0.00000	100.49048			100.44589			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	12.24666		100.00000	12.15788			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.91764		100.00000	11.83124			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond		0.00000	101.15153			101.09544			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond		0.00000	101.19306			101.13490			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond		0.00000	101.32590			101.26113			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond		0.00000	101.40059			101.33209			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		7.02000	105.15098		6.98000	105.13711			30,888,000,000.00	4,400,000	9,500,000.00
FRB05	On 21/12/2018	Spot Bond		9.08500	98.08068		9.04000	98.19654			0.00	0	100,000.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.56002			100.51231			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.55995			100.51224			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	101.58549			101.52820			0.00	0	100,000.00
FRB11	On 11/12/2022	Spot Bond		0.00000	102.01160			101.94929			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRBC21	On 21/12/2018	Spot Bond		10.88500	105.25407		10.84000	105.34936			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	98.87350			98.80239			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond		100.00000	78.92263		100.00000	78.37304			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.10000	124.96287		2.10000	124.89414			0.00	0	100,000.00
FRBI23	On 07/12/2023	Spot Bond		2.16000	263.03203		2.16000	262.88658			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.77000	143.84311		2.77000	143.75646			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.71000	189.48666		2.71000	189.37343			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.18000	116.93416		7.14000	116.95277			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond		100.00000	32.56849		100.00000	32.35389			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond		100.00000	32.56849		100.00000	32.35389			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.11500	55.52055		8.11600	55.50384			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.50300	34.99307		9.50300	34.98363			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.74000	33.74733		9.74000	33.73807			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond		100.00000	83.71073		100.00000	83.14639			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	101.07876			100.99137			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	101.54081			101.45192			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.83760			100.73730			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.52120			100.45908			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	101.49581			101.40955			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	101.49581			101.40955			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	101.06055			100.98360			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	101.46907			101.38438			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.59180			100.52113			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.70833			100.63014			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.50412			100.44404			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC113		On 20/06/2017	Spot Bond	0.00000	100.55945			100.49269			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	100.64078			100.56320			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.69739			100.62043			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.54792			100.48160			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.67383			100.59224			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.72987			100.64147			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.51931			100.45645			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	107.83566			107.75067			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.80805			100.71015			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.53794			100.47284			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.63813			100.56087			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.76407			100.67153			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.57583			100.50613			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.61562			100.54110			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.72526			100.63743			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.67184			100.59050			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.75750			100.66575			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.80477			100.70727			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.72329			100.63570			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.70022			100.61543			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.62556			100.54982			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.61364			100.53935			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC138		On 20/09/2017	Spot Bond	0.00000	100.77459		100.68075			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.76474		100.67210			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.73777		100.64842			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.77590		100.68191			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.65533		100.57598			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	11.29434	100.09221	11.21239			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.48265		100.42423			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.81329		100.71475			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.58883		100.51849			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.66562		100.58601			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	101.36913		101.29029			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.63403		100.55825			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.54587		100.48074			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000		98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.55265		100.48670			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.49935		100.43984			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.50798		100.44651			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.68373		100.60094			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.21791		100.17113			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.55776		100.50881			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.21791		100.17113			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.54547		100.49650			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.49799		100.43772			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.06243	13.22500	51.00830			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.46595		100.40956			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC164	On 30/09/2013	Spot Bond	0.00000		100.21042			100.16525			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000		100.21042			100.16525			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.46663			100.41015			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.71973			100.63362			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.49065			100.43127			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.59500		91.16827		3.59500	91.10700			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		100.51464			100.45236			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.51464			100.45236			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		101.15834			101.09527			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.28876			100.22675			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		98.69680			98.63559			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000		100.91064			100.82159			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		101.79271			101.73018			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.54783			100.48246			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.54453			100.47956			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000		101.75172			101.68818			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		98.85380			98.79371			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000		100.46027			100.40549			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		101.55037			101.49119			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.34000		113.89696		3.34000	113.82278			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.55529			100.48902			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.56136			100.49435			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.32000		114.06625		3.32000	113.99215			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC70	On 20/09/2014	Spot Bond	0.88010	118.59701		0.88010	118.54374			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.34000	113.89696		3.34000	113.82278			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.88000	121.63284		1.86001	121.64968			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.93010	123.56472		1.93010	123.49864			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	101.76491			101.69723			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	21.49254		100.00000	21.33673			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.89958			100.80003			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.78259			100.69611			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	111.12710		4.73000	111.04265			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.79714			100.70903			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.47704			100.42021			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.55129			100.48550			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.73592			100.64779			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.65091			100.57309			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.62536			100.55063			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	100.50231			100.43899			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.72435			100.64437			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.50168			100.43843			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	98.86260			98.77957			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	102.78403			102.70608			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	101.55206			101.46251			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.33477		100.00000	8.27435			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	101.08544			101.02792			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRE2A2	On 02/08/2013	Spot Bond		10.49500	101.99213		10.44000	101.90789			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond		0.00000	101.06916			101.00350			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond		7.30500	102.18688		7.25000	102.12900			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond		0.00000	100.97920			100.88526			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond		0.00000	101.26782			101.21756			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond		0.00000	101.47998			101.42101			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond		0.00000	101.74049			101.67079			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond		0.00000	101.90399			101.82754			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.02000	139.24818		4.00000	139.19500			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond		0.00000	100.90255			100.86056			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	101.60101			103.38054			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	101.01592			100.96937			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	104.22058			104.17496			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	102.18200			102.13411			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	103.48615			103.43907			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	101.01753			100.96742			0.00	20,000,000	20,000,000.00
FRS36	On 07/12/2023	Spot Bond		2.67000	252.21393		2.67000	252.06405			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.17000	262.81459		2.17000	262.66905			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.89000	247.71355		2.89000	247.56194			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.47000	121.53655		2.47000	121.46602			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	101.44514			101.39012			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.00000	122.05799		2.00000	121.99186			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	99.92462			101.66200			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.13145			100.07441			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond		0.00000	101.59107			101.52753			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS62	On 04/11/2026	Spot Bond	0.00000		101.33288			101.27668			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.39142			100.33620			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.92000		90.75357		2.92000	90.69756			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000		0.89214		100.00000	0.88567			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		13.67384		104.97509	13.57032			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000		101.22437			101.16861			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		17.75838		101.07593	17.62839			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		9.91514		100.44759	9.84296			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.50763			100.45963			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		16.18657		100.76967	16.06841			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.27589			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	0.00000		101.29186			101.23388			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		104.27726			100.05444			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000		101.15632			101.11572			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.54000		99.24580		2.54000	99.18786			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		101.35188			101.27843			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000		100.48548			100.44059			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.19541			100.15348			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.31000		103.72375		2.31000	103.66492			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.09091			98.08762			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.34000		103.40912		2.34000	103.35021			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		101.01676			100.95359			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond	0.00000		100.53356			100.49144			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.37000		327.53354		2.37000	327.34684			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond	0.00000		100.45081			100.40854			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.92000		105.91078		5.87500	105.91039			0.00	0	1,200,000.00
FRX15	On 14/03/2015	Spot Bond	6.22000		106.85519		6.18000	106.86628			18,660,000,000.00	3,000,000	9,600,000.00
FRX16	On 15/09/2016	Spot Bond	7.24000		104.75415		7.20000	104.80679			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.71500		105.55341		7.67000	105.64932			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.92500		112.64154		7.88000	112.75642			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.53500		103.71051		8.49500	103.83573			0.00	0	1,199,000.00
FRX23	On 28/02/2023	Spot Bond	9.43000		92.38965		9.35000	92.78628			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.54500		109.27404		9.50000	109.51775			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.25500		97.66353		10.18500	98.12366			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.26500		80.83996		10.18500	81.38236			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000		101.16009			101.07311			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.18508			100.13175			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.02390			100.03552			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.94500		104.12121		8.90000	104.18897			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	65.00
GPT24	On 30/07/2013	Spot Bond	0.00000		101.11085			101.06700			0.00	0	0.00
GPT25	On 15/08/2013	Spot Bond	100.00000		92.17172		100.00000	91.47870			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	0.00000		99.53756						0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond	0.00000		99.08564			99.04210			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond	0.00000		99.08658			99.04308			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	0.00000		99.84104			99.79768			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000		99.97115			99.92788			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	0.00000		99.75433			99.71097			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRD190	On 07/08/2013	Spot Bond		0.00000	99.66762			99.62427			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond		100.00000	80.57395		100.00000	100.00000			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond		100.00000	99.99986		100.00000	100.00000			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond		100.00000	99.99884		100.00000	100.00000			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.01019			100.03007			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.03455			100.03958			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	101.37839			101.32643			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	101.41157			101.35834			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	101.47569			101.42003			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond		100.00000	3.11258		100.00000	3.09196			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	101.55528			101.49658			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	101.66580			101.60288			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	100.64210			100.58736			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	101.80715			101.75672			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	99.99996			99.94877			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.49428			100.43997			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.48287			102.04627			0.00	5,000,000	5,000,000.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.61762			100.56335			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.28511			100.23748			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.41402			100.35554			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	99.94944			99.89892			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.58520			100.53091			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	101.33855			101.28538			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond		0.00000	101.29599			101.25230			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HILC05	On 02/08/2013	Spot Bond		0.00000	101.07756			101.03388			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	101.37446			101.33004			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	101.37446			101.33004			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
HMS1B6	On 19/07/2013	Spot Bond		100.00000	109.09444		100.00000	108.21465			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond		0.00000	101.56960			101.51728			0.00	200,000,000	200,000,000.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	99.92926			101.56319			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.55858	101.67500		7.51932	101.70151			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	101.44658			101.40015			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond		0.00000	101.62914			101.57474			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	99.92547			101.64361			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.91176	117.06290		7.87253	117.06290			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	101.53973			101.49071			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond		0.00000	101.73632			101.67816			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	99.92061			101.74701			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.36258	114.94363		8.32340	114.94363			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	101.87023			101.81199			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond		0.00000	101.87922			101.81605			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	99.91467			101.87336			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	102.05783			101.98838			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	102.53404			102.44782			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	99.96364			99.90931			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	99.99997			99.94111			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HPF03	On 15/04/2016	Spot Bond		0.00000	99.99985			99.93857			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		7.90500	114.25791		7.86500	114.41108			0.00	0	34,164,000.00
HWAY23	On 07/12/2023	Spot Bond		1.94000	267.87070		1.94000	267.72735			0.00	0	76,000,000.00
HWAY24	On 07/12/2024	Spot Bond		1.92000	268.31587		1.92000	268.17273			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.29000	103.84078		9.21500	104.45247			0.00	0	12,695,000.00
HWAY35	On 31/07/2035	Spot Bond		9.28500	103.88168		9.21000	104.50435			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.70000	110.36203		1.70000	110.30496			368,849,000,000.00	216,970,000	906,594,294.00
I2038	On 31/01/2038	Spot Bond		2.35000	105.19007		2.35000	105.13006			15,275,000,000.00	6,500,000	520,085,000.00
I2046	On 31/03/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
I2050	On 31/12/2050	Spot Bond		2.50500	105.95417		2.50500	105.89273			450,900,000.00	180,000	400,600,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	91.35000			91.35000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.07000	108.55067		7.03000	108.55337			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	101.98839			101.93663			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.82082			100.76637			0.00	0	100,000.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.59328			100.54270			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.97991			100.93369			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		6.88000	104.08592		6.83500	104.05822			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.57000	107.74224		7.53000	107.77521			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.29500	109.74125		8.25000	109.84723			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		6.81000	103.16138		6.76500	103.13869			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	99.88624			99.83740			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.95834			100.90759			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		3.87000	110.11244		3.85000	110.05948			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.39000	105.74146		7.35000	105.78874			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	101.23041			101.18082			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL33	On 03/11/2016	Spot Bond	0.00000		101.31008			101.25717			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.72000		126.46482		0.70001	126.49503			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.07000		125.24550		2.07000	125.17693			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.22377			100.17207			0.00	50,000,000	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		101.62710			101.57695			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.99500		105.44599		7.95000	105.55595			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.65107			100.59998			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		102.25661			102.20727			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		101.04341			100.99269			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.51500		98.31129		8.47000	98.43454			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.99500		91.55042		8.95500	91.66743			0.00	0	656,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.86738			100.81853			0.00	856,000	428,000.00
IBL49	On 02/04/2018	Spot Bond	8.09500		99.13551		8.05000	99.24199			0.00	0	1,000,000.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00204		100.00000	0.00203			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		101.18083		5.00000	101.13987			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		101.18083		5.00000	101.13987			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		102.27651		5.00000	102.23466			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.18083		5.00000	101.13987			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.33257		4.00000	101.29985			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000		101.25386			101.18363			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000		101.19030			101.12176			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000		100.32954			100.25874			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.07000		111.66800		9.03000	111.68637			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.28349			100.22331			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.28349			100.22331			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IHL03	On 17/05/2017	Spot Bond		0.00000	101.23411			101.17178			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.86253		100.00000	7.80552			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond		0.00000	102.46651			102.37500			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond		0.00000	102.07051			101.97974			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond		0.00000	101.85896			101.76858			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.07000	102.67059		9.03000	102.65734			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond		0.00000	100.76845			100.72194			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	100.94902			100.90238			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	99.13690			99.09188			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.63564			100.56171			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	4.38182		100.00000	4.33807			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond		100.00000	97.33333		100.00000	96.56085			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond		100.00000	84.68677		100.00000	84.10138			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond		5.35000	99.30135		5.35000	99.28690			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond		5.45000	99.18546		5.45000	99.17077			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond		5.45000	98.98023		5.45000	98.96561			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond		5.45000	98.86334		5.45000	98.84875			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond		100.00000	90.79602		100.00000	90.12346			0.00	0	0.00
IND330	On 23/07/2013	Spot Bond		5.25000	99.81336		5.25000	99.79903			0.00	0	0.00
IND332	On 06/08/2013	Spot Bond		5.35000	99.60581		5.35000	99.59127			0.00	0	0.00
IND333	On 13/08/2013	Spot Bond		5.35000	99.50412		5.35000	99.48960			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond		5.35000	99.40263		5.35000	99.38815			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond		100.00000	89.46078		100.00000	88.80779			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond		100.00000	87.95181		100.00000	87.32057			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond		5.45000	99.08274		5.45000	99.06808			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IND338		On 17/09/2013	Spot Bond	100.00000	85.08159		100.00000	84.49074			0.00	0	0.00
IND339		On 25/09/2013	Spot Bond	100.00000	83.52403		100.00000	82.95455			0.00	0	0.00
IND340		On 01/10/2013	Spot Bond	5.45000	98.77586		5.45000	98.76129			0.00	0	0.00
IND341		On 08/10/2013	Spot Bond	5.45000	98.67398		5.45000	98.65945			0.00	0	0.00
IND342		On 15/10/2013	Spot Bond	100.00000	79.86871		100.00000	79.34783			0.00	0	0.00
IND343		On 22/10/2013	Spot Bond	100.00000	78.66379		100.00000	78.15846			0.00	0	0.00
IND344		On 29/10/2013	Spot Bond	100.00000	77.49469		100.00000	77.00422			0.00	0	0.00
IND345		On 05/11/2013	Spot Bond	100.00000	76.35983		100.00000	75.88358			0.00	0	0.00
IND346		On 12/11/2013	Spot Bond	100.00000	75.25773		100.00000	74.79508			0.00	0	0.00
IND347		On 19/11/2013	Spot Bond	100.00000	74.18699		100.00000	73.73737			0.00	0	0.00
IND348		On 26/11/2013	Spot Bond	100.00000	73.14629		100.00000	72.70916			0.00	0	0.00
IND349		On 03/12/2013	Spot Bond	100.00000	72.13439		100.00000	71.70923			0.00	0	0.00
IND350		On 10/12/2013	Spot Bond	100.00000	71.15010		100.00000	70.73643			0.00	0	0.00
IND351		On 17/12/2013	Spot Bond	100.00000	70.19231		100.00000	69.78967			0.00	0	0.00
INF001		On 30/07/2013	Spot Bond	0.00000	101.15668			101.11117			0.00	0	0.00
INF073		On 30/07/2013	Spot Bond	100.00000	96.05263		100.00000	95.30026			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.32288			100.25418			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	10.79324	102.20639		10.87454	101.97368			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	10.79324	100.70630		10.87454	100.47700			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.44798			100.38462			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.92002			100.84123			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.43869			100.37671			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	101.81644		6.50000	101.76307			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.53130			100.46699			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.29706			100.24497			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING175		On 28/08/2013	Spot Bond	0.00000	100.70837			100.66341			0.00	0	0.00
ING177		On 28/02/2015	Spot Bond	100.00000	23.56089		100.00000	23.39007			0.00	0	0.00
ING178		On 28/08/2015	Spot Bond	100.00000	15.07897		100.00000	14.96965			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.84839			100.80224			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.84839			100.80224			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond	0.00000	100.95623			100.90999			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond	0.00000	101.06431			101.01797			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	94.21939			97.40994			0.00	0	0.00
ING198		On 28/08/2013	Spot Bond	0.00000	100.69928			100.65490			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond	0.00000	100.73641			100.69091			0.00	0	0.00
ING202		On 07/09/2013	Spot Bond	0.00000	100.55938			100.51448			0.00	0	0.00
ING203		On 07/12/2013	Spot Bond	0.00000	100.56347			100.51825			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.54381			100.49072			0.00	0	0.00
ING206		On 18/09/2013	Spot Bond	0.00000	100.38994			100.34623			0.00	0	0.00
ING208		On 19/09/2013	Spot Bond	0.00000	100.37536			100.33167			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.04306			99.99996			0.00	0	0.00
ING210		On 12/07/2013	Spot Bond	0.00000	100.00000		0.00000	101.32760			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.04958			100.00000			0.00	0	0.00
ING215		On 28/11/2013	Spot Bond	0.00000	100.69928			100.65490			0.00	0	0.00
ING216		On 09/12/2013	Spot Bond	0.00000	100.50534			100.46075			0.00	0	0.00
ING217		On 17/12/2013	Spot Bond	0.00000	100.36438			100.32028			0.00	0	0.00
ING219		On 15/01/2014	Spot Bond	0.00000	100.21271			100.16713			0.00	0	0.00
ING33		On 31/10/2013	Spot Bond	0.00000	101.28244			101.23385			0.00	0	0.00
ING34		On 31/10/2013	Spot Bond	0.00000	101.28244			101.23385			0.00	0	0.00
ING46		On 16/10/2013	Spot Bond	0.00000	99.98207			99.92838			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING60U	On 28/02/2014	Spot Bond	100.00000		63.64962	100.00000	63.18816				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000		100.34062		100.26744				0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000		102.39109		102.29718				0.00	0	0.00
IP259U	On 02/08/2013	Spot Bond	100.00000		95.30026	100.00000	94.55959				0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond	100.00000		89.46078	100.00000	88.80779				0.00	0	0.00
IP262U	On 26/09/2013	Spot Bond	100.00000		83.33333	100.00000	82.76644				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000		100.85695		100.79455				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00010		99.94932				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00005		99.94805				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00006		99.94725				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.08000		104.50210	8.04000	104.56361				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.76500		104.17897	6.71000	104.16090				35,178,000,000.00	5,200,000	1,452,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.83747		100.78096				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.54500		107.15801	8.50000	107.24579				0.00	0	14,633,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.17974		100.12511				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		101.12473		101.05623				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.45687		100.39229				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.25000		104.68354	8.21000	104.68670				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		102.81340		102.75588				0.00	0	100,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.84113		100.77666				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.16000		115.43111	3.16000	115.35762				0.00	0	100,000.00
IV019	On 31/03/2028	Spot Bond	3.95000		125.02768	3.95000	124.94049				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000		100.73706		100.69052				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.27078		100.20815				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.07909		100.01971				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV024		On 27/07/2022	Spot Bond	0.00000	101.99192			101.92951			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.69287			100.63041			0.00	0	100,000.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.37618			100.31399			0.00	0	0.00
IV02E		On 17/10/2013	Spot Bond	0.00000	99.96891			99.92232			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.70000	90.22128		3.70000	90.15987			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.70000	95.72640		3.70000	95.66124			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.75110			100.68497			0.00	0	0.00
IV03E		On 18/11/2013	Spot Bond	0.00000	100.85598			100.80942			0.00	0	0.00
IV04E		On 10/03/2014	Spot Bond	0.00000	100.52373			100.47809			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	11.58500	110.53157		11.54000	110.60077			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	101.85180			101.77960			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.95000	125.02768		3.95000	124.94049			0.00	0	0.00
IWA229		On 19/07/2013	Spot Bond	100.00000	98.91599		100.00000	98.11828			0.00	0	0.00
IWA234		On 23/08/2013	Spot Bond	100.00000	90.34653		100.00000	89.68059			0.00	0	0.00
IWA328		On 11/07/2013	Spot Bond	5.25000	97.44215		5.25000	97.44214			0.00	0	0.00
IWA330		On 25/07/2013	Spot Bond	5.25000	99.78471		5.25000	99.77039			0.00	0	0.00
IWA331		On 01/08/2013	Spot Bond	5.25000	99.68456		5.25000	99.67027			0.00	0	0.00
IWA332		On 08/08/2013	Spot Bond	5.35000	99.57673		5.35000	99.56220			0.00	0	0.00
IWA333		On 15/08/2013	Spot Bond	5.35000	99.47510		5.35000	99.46060			0.00	0	0.00
IWA334		On 22/08/2013	Spot Bond	5.35000	99.37367		5.35000	99.35920			0.00	0	0.00
IWA335		On 29/08/2013	Spot Bond	5.35000	99.27246		5.35000	99.25801			0.00	0	0.00
IWA336		On 05/09/2013	Spot Bond	5.45000	99.15609		5.45000	99.14141			0.00	0	0.00
IWA337		On 12/09/2013	Spot Bond	5.45000	99.05343		5.45000	99.03878			0.00	0	0.00
IWA338		On 19/09/2013	Spot Bond	5.45000	98.95098		5.45000	98.93637			0.00	0	0.00
IWA339		On 26/09/2013	Spot Bond	100.00000	83.33333		100.00000	82.76644			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA340	On 03/10/2013	Spot Bond	5.45000	98.74673		5.45000	98.73217			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	5.45000	98.64492		5.45000	98.63039			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	79.52070		100.00000	79.00433			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	78.32618		100.00000	77.82516			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	77.16702		100.00000	76.68067			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	76.04167		100.00000	75.56936			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	74.94867		100.00000	74.48980			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	73.88664		100.00000	73.44064			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	72.85429		100.00000	72.42063			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	71.85039		100.00000	71.42857			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	70.87379		100.00000	70.46332			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	69.92337		100.00000	69.52381			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	101.23208			101.17395			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	101.41359			101.35982			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	101.42427			101.37008			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	101.32941			101.27896			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.18873			100.13700			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.48333			100.43025			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	101.23562			101.18667			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	101.18312			101.13626			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	101.04145			100.99544			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.95852			100.90991			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.93528			100.88575			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	101.05607			100.99787			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.81224			100.75845			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC017	On 12/07/2017	Spot Bond	100.00000	3.95378	100.00000	100.00000					7,000,000,000,000.00	70,000,000	70,000,000.00
IVC018	On 12/07/2016	Spot Bond	100.00000	8.89600	100.00000	100.00000					2,000,000,000,000.00	20,000,000	20,000,000.00
IVC019	On 12/07/2017	Spot Bond	100.00000	3.95378	100.00000	100.00000					5,000,000,000,000.00	50,000,000	50,000,000.00
IVC020	On 12/07/2016	Spot Bond	100.00000	8.89600	100.00000	100.00000					0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	0.00000	101.15670			101.11106				0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	101.20142			101.15619				0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	92.46231	100.00000	91.77057					0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	61.84018	100.00000	61.38693					0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	58.43585	100.00000	58.01219					0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	58.95124	100.00000	58.40081					0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	56.14087	100.00000	55.82194					0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	101.45349			101.39733				0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	9.83963	100.00000	9.76829					0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	30.36014	100.00000	30.13762					0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	99.99992			99.94711				0.00	94,000,000	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	9.81579	100.00000	9.74462					0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	99.99981			99.94393				0.00	50,000,000	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	40.12872	100.00000	39.75404					0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	102.90047			102.83440				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	101.71216			101.64368				0.00	545,578	272,789.00
KW01	On 31/10/2027	Spot Bond	8.42500	144.47375	8.38000	144.85660					0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	100.12600			101.75512				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.91476			100.86430				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.64500	99.91632	8.60000	99.99562					0.00	0	3,285,000.00
LGL03	On 03/04/2018	Spot Bond	8.69500	98.11680	8.65000	98.21581					0.00	0	100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
LGL04		On 23/05/2020	Spot Bond	8.00000	101.13613		8.00000	101.07148			0.00	0	0.00
LHL01		On 13/12/2015	Spot Bond	0.00000	100.88757			100.80470			0.00	0	0.00
LHL02		On 13/12/2015	Spot Bond	11.32000	99.63663		11.28000	99.62885			0.00	0	9,800,000.00
LHL03		On 13/12/2016	Spot Bond	0.00000	100.97365			100.88264			0.00	0	0.00
MAQ015		On 23/08/2013	Spot Bond	100.00000	90.34653		100.00000	89.68059			0.00	0	0.00
MAQ020		On 02/08/2013	Spot Bond	0.00000	101.15664			101.11094			0.00	0	0.00
MAQ025		On 11/10/2013	Spot Bond	0.00000	100.05812			100.01454			0.00	0	0.00
MAQ030		On 11/07/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ033		On 25/07/2013	Spot Bond	0.00000	99.85692			99.81399			0.00	0	0.00
MAQ034		On 12/08/2013	Spot Bond	0.00000	99.60152			99.55883			0.00	0	0.00
MAQ035		On 10/09/2013	Spot Bond	0.00000	99.18851			99.14580			0.00	0	0.00
MAQ036		On 11/10/2013	Spot Bond	100.00000	80.57395		100.00000	100.00000			0.00	0	0.00
MBF019		On 15/04/2014	Spot Bond	0.00000	99.99998			99.94636			0.00	0	0.00
MBF025		On 26/05/2014	Spot Bond	0.00000	101.16132			101.11466			0.00	0	0.00
MBF027		On 07/10/2014	Spot Bond	0.00000	100.11829			100.06693			0.00	0	0.00
MBF028		On 16/04/2015	Spot Bond	0.00000	99.98387			99.93543			0.00	0	0.00
MBF029		On 01/10/2015	Spot Bond	0.00000	100.79450			100.74518			0.00	0	0.00
MBF030		On 01/10/2017	Spot Bond	0.00000	101.51135			101.46155			0.00	0	0.00
MBF031		On 06/12/2013	Spot Bond	0.00000	100.59149			100.54526			0.00	0	0.00
MBF032		On 27/03/2014	Spot Bond	0.00000	100.26271			100.21672			0.00	0	0.00
MBF033		On 28/03/2016	Spot Bond	0.00000	100.48348			100.43383			0.00	0	0.00
MBP013		On 29/01/2014	Spot Bond	0.00000	101.50817			101.45066			0.00	0	0.00
MBP18U		On 28/01/2014	Spot Bond	100.00000	66.11327		100.00000	65.62869			0.00	0	0.00
MBP20U		On 17/02/2014	Spot Bond	100.00000	62.92006		100.00000	62.46388			0.00	0	0.00
MBP21U		On 11/04/2014	Spot Bond	100.00000	54.98831		100.00000	54.58965			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBP22U	On 09/09/2014	Spot Bond	100.00000		35.75784	100.00000	35.49859				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		30.85708	100.00000	30.63337				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		9.08275	100.00000	9.01690				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		22.17468	100.00000	22.01392				0.00	0	0.00
MBP26U	On 07/08/2013	Spot Bond	100.00000		94.07216	100.00000	93.35038				0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000		81.83857	100.00000	81.29176				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.43500		104.88980	8.39000	105.02463				0.00	0	327,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.63277		100.57398				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.53758		100.48778				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.58516		100.53086				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		101.73277		101.68005				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		101.74621		101.69308				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		101.81334		101.75815				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.17761		100.12304				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.18659		100.12932				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.78000		104.62127	7.73500	104.68429				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.50500		103.84296	8.46000	103.97097				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.30500		104.33685	9.25000	104.58644				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.05500		105.02860	6.00000	105.05365				0.00	0	13,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.42297		100.37267				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.43990		100.38756				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.34500		104.90392	9.30500	105.01644				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.22000		105.32845	7.18000	105.34824				0.00	0	24,600,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.83747		100.78210				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.70500		101.32138	8.66000	101.39679				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MQB01	On 31/05/2015	Spot Bond	0.00000		100.80077			100.74786			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.40500		101.28721		8.36000	101.36590			0.00	0	3,242,000.00
MTN01U	On 08/10/2013	Spot Bond	100.00000		81.11111		100.00000	80.57395			0.00	0	0.00
MTN02	On 13/07/2014	Spot Bond	6.53500		103.51953		6.48000	103.51894			29,799,600,000.00	4,560,000	4,355,000.00
MTN02U	On 13/01/2014	Spot Bond	100.00000		66.72761		100.00000	70.37577			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	7.27000		103.86640		7.23000	103.88079			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	8.35000		105.99620		8.30500	106.08128			0.00	0	1,576,000.00
MTN05	On 28/10/2013	Spot Bond	5.57500		102.25999		5.53000	102.22728			0.00	0	200,000.00
MTNC17	On 26/07/2013	Spot Bond	0.00000		99.84485			99.80254			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000		6.78877		100.00000	6.73955			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000		0.17985		100.00000	0.17855			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000		7.10790		100.00000	7.05636			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000		7.19493		100.00000	7.14277			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.61433		100.89771	6.56600			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.70160		100.61875	6.65274			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		100.99802			100.95036			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		101.00814			100.95999			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	0.00000		101.03346			100.98407			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		101.05045			101.00023			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		101.06900			101.01788			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		101.08586			101.03391			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		101.09415			101.04179			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		101.19569			101.13836			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		101.31386			101.25074			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.17985	100.00000	0.17855				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.17985	100.00000	0.17855				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.75000	98.17600		8.67000	98.60298				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	0.00000	101.78750			101.74268				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	101.70292			101.65686				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	101.09413			101.04497				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	102.79525			102.74816				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	101.31673			101.26870				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.86629			100.81373				0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.87000	110.77606		6.83000	110.79857				0.00	0	2,721,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.94199			100.88351				0.00	0	100,000.00
NBK3A	On 09/09/2019	Spot Bond	8.68500	116.62117		8.64000	116.76882				0.00	0	2,067,000.00
NBK4	On 28/10/2024	Spot Bond	10.60000	32.07056		10.55500	32.19165				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.32000	106.11585		7.28000	106.12045				0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	99.92816			101.58615				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	99.92369			101.67792				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.67000	103.70610		6.62500	103.68140				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.72941			100.68294				0.00	30,000,000	35,000,000.00
NBK9A	On 23/03/2016	Spot Bond	7.52000	107.28630		7.48000	107.32064				0.00	0	705,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.37154			100.31917				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	100.95847			100.90026				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.34749			100.28645			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.13591			100.07701			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	99.99998			99.94410			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.80432			100.74728			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	83.96032			83.90489			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.75858			100.70482			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	99.82197			101.45370			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	99.80444			101.59220			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	101.44507			101.39005			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00011			99.94205			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	79.99397			79.93665			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond		0.00000	100.78702			100.73615			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.93722			100.89001			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.70072			100.65158			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.20287			100.15156			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	101.17303			101.11586			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.46184			100.40685			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.43479			100.38307			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.11359			100.01464			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.41820			100.36847			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.40977			100.36016			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.40944			100.35987			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.02000	108.35067		7.98000	108.36254			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond		5.31500	103.90626		5.26000	103.87218			107,575,600,000.00	20,240,000	5,060,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NED8	On 08/02/2014	Spot Bond	6.31500	105.26813		6.26000	105.24496			45,468,000,000.00	7,200,000	3,251,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.10638			100.06013			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.79500	114.88970		11.75000	114.97209			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	111.63189			111.57877			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.96796			100.89736			0.00	0	100,000.00
NILB10	On 08/12/2016	Spot Bond	2.18000	158.04237		2.18000	157.95472			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.39500	109.42980		8.35500	109.57140			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.53202			100.48428			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000	100.50428			100.45701			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000	100.50428			100.45701			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.02500	108.67236		8.98500	108.80556			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.94595			100.89393			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	101.33215			101.28611			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.89608			100.84686			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.88719			100.83846			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.92397			100.87319			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.22500	110.02087		9.18500	110.19302			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.96076			100.90791			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.92401			100.87323			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.94601			100.89399			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.42500	108.64166		9.38500	108.76873			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	101.01953			100.96339			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.97545			100.92179			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.96071			100.90786			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	101.23940			101.17089			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQF1D6	On 22/05/2016	Spot Bond	0.00000		101.14996			101.08648			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.99009			100.93559			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.94500		135.46002		3.92500	135.37371			0.00	0	32,464,000.00
NRA014	On 30/04/2014	Spot Bond	6.52000		105.90236		6.48000	105.87879			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.17500		118.93140		8.13000	119.06738			0.00	0	8,200,000.00
NRA022	On 31/10/2022	Spot Bond	8.56000		125.82516		8.50500	126.14116			0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond	2.07500		164.92533		2.07500	164.83525			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.10500		127.23770		9.06000	127.58396			0.00	0	3,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000		99.94776			99.89571			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000		99.94925			99.89865			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		101.73598			101.68154			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		101.35383			101.30161			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000		101.25578			101.21024			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		102.23237			102.18317			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.39209			100.33678			0.00	0	300,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000		101.01641			100.95189			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		101.31244			101.22901			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		17.22305		100.00000	17.09818			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		21.59450		100.00000	22.90938			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000		21.63580		100.00000	22.96271			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000		21.66058		100.00000	22.99470			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000		22.25539		100.00000	23.76252			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000		22.91630		100.00000	24.61567			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000		27.04694		100.00000	29.94777			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.30000		107.40219		6.26000	107.43483			0.00	0	4,304,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
OTCA2U	On 31/07/2016	Spot Bond	100.00000		6.61037	100.00000	6.56245				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		94.93000		94.73000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		28.36463	100.00000	28.15899				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000		9.53421	100.00000	9.46509				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		99.84367		101.36530				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.51451		100.46586				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.17932		100.13041				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000		96.07127	100.00000	95.35963				0.00	0	0.00
PNP09	On 10/08/2013	Spot Bond	0.00000		100.96107		100.91738				0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000		100.77104		100.72740				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.29988		100.24730				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		101.03697		100.98976				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.44088		100.39147				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.43290		100.38440				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000		100.59813		100.55231				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.48695		100.43346				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.45898		100.40755				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.44233		100.39276				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000		100.47892		100.42632				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.51475		100.45815				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.48069		100.42682				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.45971		100.40820				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.54544		100.48542				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.50598		100.44929				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.47996		100.42619				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PRE1A1	On 27/01/2028	Spot Bond	0.00000		101.86530			101.81541			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		101.92537			101.87380			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		101.95240			101.90007			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		102.01245			101.95845			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		102.27064			102.20940			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		102.33067			102.26774			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		101.08487			101.03209			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		101.50963			101.45117			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.07000		112.71366	6.03000	112.70636				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.93500	93.39428		5.88000	93.40845				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.84500	38.41066		7.80000	38.59384				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	6.07000	119.33911		6.03000	119.36920			28,547,964,962,320.00	4,703,124,376	15,880,003,351.00	
R158	On 15/09/2015	Spot Bond	6.07000	112.71366		6.03000	112.70636				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.97000	88.02374		5.93000	88.05596				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.07000	125.57999		6.03000	125.64774				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.90000	83.17396		5.86000	83.23722				0.00	0	0.00
R179	On 01/08/2013	Spot Bond	5.26500	104.74315		5.21000	104.70110				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.02500	120.80123		7.98000	121.14104			79,596,997,323,750.00	9,918,628,950	13,403,812,628.00	
R187P	On 21/12/2026	Spot Bond	7.76500	35.93560		7.72000	36.12293				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.68500	33.67198		7.64000	33.86247				0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.67000	273.95599		1.67000	273.81541			103,753,760,000.00	62,128,000	215,024,000.00	
R201	On 21/12/2014	Spot Bond	5.56500	104.90036		5.51000	104.93075			270,420,022,740.00	48,592,996	765,782,749.00	
R202	On 07/12/2033	Spot Bond	2.22000	203.96877		2.22000	203.85497			637,140,000,000.00	287,000,000	1,527,665,200.00	
R2023	On 28/02/2023	Spot Bond	7.70000	103.20684		7.62000	103.68376			20,479,919,991,300.00	2,659,729,869	4,764,646,267.00	

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 15/09/2017	Spot Bond	6.84500	107.74094		6.80000	107.84812			9,735,992,451,255.00	1,422,350,979	6,444,302,944.00
R204		On 21/12/2018	Spot Bond	7.08500	104.58506		7.04000	104.73097			26,814,842,968,940.00	3,784,734,364	6,944,332,676.00
R2048		On 28/02/2048	Spot Bond	8.94500	101.16453		8.86500	101.93437			19,076,711,002,180.00	2,132,667,524	2,811,715,693.00
R205		On 31/03/2014	Spot Bond	100.00000	55.90581		100.00000	55.50050			0.00	0	0.00
R206		On 15/01/2014	Spot Bond	5.39000	101.00553		5.34500	101.00529			541,156,000,000.00	100,400,000	2,243,476,789.00
R207		On 15/01/2020	Spot Bond	7.34500	99.51590		7.30500	99.66010			10,888,883,056,480.00	1,482,489,184	4,125,229,733.00
R208		On 31/03/2021	Spot Bond	7.48000	97.72055		7.42500	97.97222			33,677,673,175,520.00	4,502,362,724	7,979,242,161.00
R209		On 31/03/2036	Spot Bond	8.71500	77.58487		8.64000	78.12925			34,506,534,136,620.00	3,959,441,668	8,663,454,926.00
R210		On 31/03/2028	Spot Bond	2.05000	156.95445		2.05000	156.86906			12,300,000,000.00	6,000,000	443,777,367.00
R211		On 31/01/2017	Spot Bond	0.02000	129.49038		0.00010	129.52878			120,000,000.00	6,000,000	79,700,000.00
R212		On 31/01/2022	Spot Bond	1.50000	130.75713		1.50000	130.69166			677,922,000,000.00	451,948,000	1,038,513,357.00
R213		On 28/02/2031	Spot Bond	8.57500	88.40542		8.50500	88.91203			40,338,824,377,425.00	4,704,236,079	5,612,255,956.00
R214		On 28/02/2041	Spot Bond	8.84000	78.36168		8.76000	78.96713			12,613,217,722,560.00	1,426,834,584	7,502,300,783.00
R224C		On 15/09/2013	Spot Bond	5.32500	99.10359		5.27000	99.07023			0.00	0	0.00
R225C		On 15/03/2014	Spot Bond	5.42500	96.48508		5.37000	96.47794			0.00	0	0.00
R226C		On 15/09/2014	Spot Bond	5.53500	93.81959		5.48000	93.83692			0.00	0	0.00
R227C		On 15/03/2015	Spot Bond	6.13000	90.41666		6.09000	90.43100			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	5.97000	88.02374		5.93000	88.05596			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	5.89000	85.64979		5.85000	85.69836			0.00	0	0.00
R230C		On 15/09/2016	Spot Bond	5.90000	83.17396		5.86000	83.23722			0.00	0	0.00
R324C		On 21/12/2013	Spot Bond	5.60000	97.61864		5.54500	97.59805			0.00	0	0.00
R325C		On 21/06/2014	Spot Bond	5.62000	94.95278		5.56500	94.95753			0.00	0	0.00
R326C		On 21/12/2014	Spot Bond	5.57000	92.42199		5.51500	92.45173			0.00	0	0.00
R327C		On 21/06/2015	Spot Bond	6.04000	89.12683		6.00000	89.15059			0.00	0	0.00
R328C		On 21/12/2015	Spot Bond	5.91000	86.78036		5.87000	86.82131			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R329C	On 21/06/2016	Spot Bond		5.89000	84.33767		5.85000	84.39400			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		5.95000	81.76118		5.91000	81.83126			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.82000	76.80854		6.77500	76.89817			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.87000	74.11668		6.82500	74.21898			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.09000	70.90761		7.04500	71.01953			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.07000	68.55191		7.02500	68.67516			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.05000	66.28729		7.00500	66.42103			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.04000	64.07004		6.99500	64.21331			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.30500	60.80318		7.26500	60.93048			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.28500	58.74482		7.24500	58.87927			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.40000	56.18356		7.34500	56.38717			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.37000	54.31131		7.31500	54.52276			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.34000	52.51666		7.28500	52.73527			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.31000	50.79603		7.25500	51.02117			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.27000	49.19315		7.21500	49.42450			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.23000	47.65927		7.17500	47.89633			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		7.96500	42.56951		7.92000	42.74423			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.92500	41.11960		7.88000	41.29747			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.88500	39.73439		7.84000	39.91508			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.84500	38.41066		7.80000	38.59384			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.80500	37.14536		7.76000	37.33074			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.76500	35.93560		7.72000	36.12293			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.72500	34.77867		7.68000	34.96769			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.68500	33.67198		7.64000	33.86247			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.73156			100.65077			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RCSB02	On 15/07/2013	Spot Bond		0.00000	100.00000		0.00000	99.94412			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	99.99984			99.93050			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	101.05191			100.98793			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.06816			99.99982			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		12.46745	100.00000		12.37705			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		2.75331	100.00000		2.73313			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond		0.00000	100.69859			100.64519			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.61750			100.56490			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.60304			100.55592			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.69333			100.64035			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond		0.00000	100.57521			100.52979			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.30632			100.25260			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.62685			100.57176			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.37729			100.32410			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000		89.87470	100.00000		89.23427			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.33003			100.28275			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond		0.00000	100.57004			100.52619			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	99.94766			101.55789			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	101.01152			100.95787			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.17509			100.12710			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	101.83620			101.78236			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	101.31375			101.25838			0.00	0	0.00
RES20	On 10/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES21	On 15/08/2013	Spot Bond		0.00000	100.89327			100.84934			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.07345		100.00000	80.57395			0.00	306,000,000	306,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RESB01	On 03/06/2014	Spot Bond		0.00000	100.75833			100.70456			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	102.33751			102.25806			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.39951			100.31364			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	102.35562			102.26029			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	102.09779			102.01306			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	102.09779			102.01306			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond		0.00000	99.98077			99.92305			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond		0.00000	101.07265			101.01239			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	100.67062			100.61021			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.03067			100.03817			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.49938			100.41652			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.55967			100.46670			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.92002			100.84123			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	99.86453			99.80642			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	108.09724		12.35000	107.98994			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.75973			100.69486			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	102.34606			102.25108			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.53543		100.00000	13.43730			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.70717			100.64678			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		100.00000	42.18748		100.00000	100.00000			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.96569			100.90169			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	57.94178		100.00000	57.52170			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	101.09163			101.02519			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond		5.25000	99.89985		5.25000	99.85694			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.02997	100.00000	1.02258				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		5.60527	100.00000	5.56463				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		10.32871	100.00000	10.25382				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.95722	100.00000	12.67128				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		102.31250		102.18328				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		103.14583		103.02134				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.78000		108.88927	8.72500	109.13159				0.00	0	3,101,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		96.48154		95.73829				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.37000		111.61076	7.33000	111.66978				0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		101.04489		100.98499				0.00	0	100,000.00
SBK14	On 01/12/2017	Spot Bond	8.89500		103.86795	8.85000	103.95744				0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		99.85015		101.56671				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.53832		100.47911				0.00	5,000,000	5,100,000.00
SBK17	On 31/07/2024	Spot Bond	0.00000		101.51922		101.45812				0.00	0	100,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		99.82273		101.62291				0.00	0	200,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		99.82660		101.59077				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.37000		105.20283	7.33000	105.21122				0.00	0	12,357,000.00
SBK9	On 10/04/2018	Spot Bond	8.68500		101.09304	8.64000	101.19377				0.00	0	5,109,000.00
SBK11	On 09/04/2014	Spot Bond	1.62000		132.75790	1.60000	132.70951				0.00	0	500,000.00
SBN18	On 14/09/2013	Spot Bond	0.90120		166.01324	-0.90120	165.96296				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.53000		116.18951	7.49000	116.20461				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.39000		116.48660	7.35000	116.50309				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.32000		116.63553	7.28000	116.65272				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.24500		102.73374	8.20000	102.82269				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.46500		116.32732	7.42500	116.34306				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.43000		116.40161	7.39000	116.41770				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBN45	On 15/09/2017	Spot Bond		0.00000	100.48332			100.43023			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.52922			100.49124			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.48214			100.41391			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.22722			100.17023			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	95.99100		100.00000	95.25638			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.89500	106.28619		7.85000	106.38091			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	101.17227			101.12219			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	101.96782			101.91860			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.38555			100.33114			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond		100.00000	1.82078		100.00000	1.80871			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.39981			100.34337			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.13000	106.43985		9.07500	106.68034			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.67500	104.36285		9.63000	104.61659			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	101.22603			101.16621			0.00	0	200,000.00
SBS22	On 24/05/2015	Spot Bond		0.00000	101.41404			101.36600			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	101.26441			101.21204			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.96021			100.90525			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.57500	102.57123		8.53000	102.70723			0.00	0	4,970,000.00
SBS3	On 25/05/2026	Spot Bond		8.72500	97.10795		8.68000	97.37561			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.18000	98.05251		9.12500	98.29054			0.00	0	1,148,000.00
SBS9	On 07/07/2016	Spot Bond		7.25000	111.23664		7.21000	111.28507			0.00	0	1,563,000.00
SBSI11	On 07/12/2023	Spot Bond		2.20000	262.16359		2.20000	262.01778			0.00	0	300,000.00
SBSI12	On 31/01/2017	Spot Bond		0.72000	126.46482		0.70001	126.49503			0.00	0	100,000.00
SCM107	On 15/09/2017	Spot Bond		0.00000	107.24000			106.80000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	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	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	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	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	5.91250	100.00000	5.86963					0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	82.63494		82.63494					0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.29000	124.06269	1.27001	124.08620					0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.81644	6.50000	101.76307					0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.52332		100.46240					0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.32011		100.26395					0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	101.52093		101.46315					0.00	55,000,000	35,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.94500	99.73699	8.90000	99.81252					0.00	0	1,161,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	101.39793		101.33991					0.00	50,000,000	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.02171		100.03457					0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.43605		100.38107					0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.39554		100.34640					0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.26954		100.22187					0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.23000	104.30668	5.17500	104.26738					376,560,000,000.00	72,000,000	18,000,000.00
SLI2	On 15/08/2016	Spot Bond	7.37000	110.14654	7.33000	110.19368					0.00	0	8,400,000.00
SNT01	On 15/09/2017	Spot Bond	8.29500	102.56038	8.25000	102.64872					0.00	0	18,600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SPDA1		On 21/08/2014	Spot Bond	0.00000	101.11446			101.06402			0.00	0	0.00
SPDA2		On 21/08/2016	Spot Bond	0.00000	100.98586			100.93261			0.00	0	0.00
SPDA3		On 21/08/2015	Spot Bond	0.00000	101.15788			101.10666			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.99341			100.93975			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	8.14500	104.26905		8.10000	104.32008			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.27608			100.22632			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	99.98335			99.93387			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	99.98273			99.93106			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.16000	96.50883		9.10500	96.70192			0.00	0	36,313,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.82142			100.76314			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.38181			100.32206			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	99.81526			101.50700			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.08800	89.17528		9.03300	89.38674			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.15000	88.86522		9.09500	89.07524			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.81000	103.17459		6.75500	103.19379			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.60500	93.35996		8.56500	93.48305			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.52268			100.46506			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.02500	103.50088		7.98000	103.59259			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	6.97000	117.38407		6.93000	117.40481			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.45000	102.26467		2.45000	102.20549			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.03500	100.36396		7.99000	100.49454			0.00	0	0.00
SY1000		On 20/08/2013	Spot Bond	0.00000	99.48130			99.43807			0.00	0	0.00
SY1002		On 22/08/2013	Spot Bond	0.00000	99.48205			99.43888			0.00	0	0.00
SY1003		On 27/08/2013	Spot Bond	0.00000	99.37982			99.33656			0.00	0	0.00
SY1004		On 29/08/2013	Spot Bond	0.00000	99.35058			99.30729			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SY1005	On 09/09/2013	Spot Bond	0.00000	99.18969			99.14628			0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond	0.00000	99.06525			99.02143			0.00	0	0.00
SY1007	On 24/07/2013	Spot Bond	0.00000	99.87012			99.82683			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	98.91599	100.00000		98.11828			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	98.91599	100.00000		98.11828			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	90.79602	100.00000		90.12346			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	90.57072	100.00000		89.90148			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	90.34653	100.00000		89.68059			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	98.91599	100.00000		98.11828			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	98.91599	100.00000		98.11828			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	99.78088			99.73706			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	99.98560			99.94239			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	98.99659			98.98576			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	99.84162			99.79843			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	99.79814			99.75489			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	0.00000	99.69637			99.65300			0.00	0	0.00
SYN995	On 13/08/2013	Spot Bond	0.00000	99.58230			99.53909			0.00	0	0.00
SYN996	On 14/08/2013	Spot Bond	0.00000	99.56813			99.52494			0.00	0	0.00
SYN997	On 16/08/2013	Spot Bond	0.00000	99.53906			99.49585			0.00	0	0.00
SYN998	On 15/08/2013	Spot Bond	0.00000	99.55275			99.50947			0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond	0.00000	99.49421			99.45085			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.63000	115.48241	6.59000		115.50833			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.58500	105.68548	8.54000		105.95722			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	50.41667	100.00000		55.41798			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	43.29479	100.00000		44.37592			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TF108U	On 22/02/2016	Spot Bond	100.00000		15.97431		100.00000	15.85849			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.60000		103.49602		6.55500	103.47149			0.00	0	13,735,051.00
TFS110	On 18/04/2016	Spot Bond	0.00000		99.95348			99.90693			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	0.00000		99.80254			99.76023			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		101.21724			101.16906			0.00	0	0.00
TFS113	On 06/08/2013	Spot Bond	0.00000		99.68915			99.64677			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond	0.00000		100.44436			100.40136			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		101.26633			101.21837			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.32000		107.72896		7.28000	107.77478			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000		100.62847			100.58059			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000		100.94490			100.89743			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000		100.98786			100.94070			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		99.94660			101.50586			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		99.94496			101.55233			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		99.93636		7.83000	103.78280			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		99.94750			101.48029			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		99.94545			101.53839			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		99.94110			103.39957			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		99.94750			101.48029			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		99.94545			101.53839			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		99.93831		7.16000	103.45224			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		99.94143			101.65224			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		99.94176			101.64294			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		99.93388			101.86596			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		99.93495			101.83576			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH10D1	On 18/10/2038	Spot Bond		0.00000	99.90270			102.74801			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	99.90639			102.64360			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	99.94820			101.54639			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.72706		101.06155	7.12094			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	99.94783			101.47100			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	104.14196			105.73809			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	99.94045			101.68012			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	99.93716			101.77304			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	99.90237			102.75728			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	99.95056			101.47895			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	99.94942			101.51151			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	99.94861			101.53477			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	99.94942			101.51151			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	99.94861			101.53477			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	99.94820			101.54639			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	99.94991			101.49755			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	99.94861			101.53477			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	99.94413			101.66268			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	99.94413			101.66268			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	99.94413			101.66268			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	99.93763			101.84870			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	99.93600			101.89520			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	99.93804			101.83707			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	99.90558			102.76671			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	99.90355			102.82479			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9D3	On 18/07/2016	Spot Bond	0.00000		99.90436			102.80156			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.33433			100.28630			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.02000		108.82585	7.98000	108.82442				0.00	0	1,459,000.00
TL20	On 22/02/2020	Spot Bond	7.52000		94.57971	7.48000	94.71646				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.78500		106.83907	7.74000	106.94121				0.00	0	1,000,869,000.00
TN20	On 17/09/2020	Spot Bond	8.47000		114.14837	8.41500	114.38320				127,236,340.00	15,022	259,054,240.00
TN23	On 06/11/2023	Spot Bond	8.71500		116.02290	8.63500	116.53188				488,170,916,730.00	56,015,022	91,234,764.00
TN25	On 19/08/2025	Spot Bond	9.01500		107.34346	8.97000	107.60137				0.00	0	194,000,000.00
TN27	On 14/11/2027	Spot Bond	9.10000		99.89350	9.05500	100.17449				0.00	0	30,241,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		101.39531		101.34662				0.00	539,528	269,764.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		101.32873		101.27870				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		101.09322		101.04003				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		101.12486		101.07009				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		101.12810		101.07316				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		101.28411		101.22141				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		101.60758		101.52874				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.16485		100.11468				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.17164		100.11944				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.17569		100.12228				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.57259	10.00000	100.32176				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.58321	9.75000	100.31374				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.59529	100.00000	10.31470				0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000		90.34653	100.00000	89.68059				0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000		99.65659		99.61366				0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		96.95908		96.91479				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TSP139	On 17/10/2013	Spot Bond		0.00000	98.63894			98.59550			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond		0.00000	95.94404			95.89995			0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond		0.00000	98.45565			98.41276			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	95.85152			95.80770			0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond		0.00000	98.27157			98.22907			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	95.63866			95.59562			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	95.34589			95.30198			0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond		0.00000	97.56630			97.52205			0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond		100.00000	67.21915		100.00000	100.00000			30,000,000,000,000.00	300,000,000	150,000,000.00
TWC007	On 10/07/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond		0.00000	101.32760			101.28384			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond		0.00000	100.00000		0.00000	101.26925			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond		0.00000	101.28384			101.24007			0.00	0	0.00
TWC011	On 17/07/2013	Spot Bond		0.00000	101.23008			101.18615			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond		0.00000	101.27401			101.23008			0.00	0	0.00
TWC013	On 08/08/2013	Spot Bond		0.00000	100.99205			100.94829			0.00	0	0.00
TWC014	On 14/08/2013	Spot Bond		0.00000	100.90452			100.86075			0.00	0	0.00
TWC015	On 16/08/2013	Spot Bond		0.00000	100.87534			100.83158			0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond		0.00000	100.80240			100.75863			0.00	0	0.00
TWC018	On 31/07/2013	Spot Bond		0.00000	100.14389			100.10072			0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond		0.00000	100.10322			100.05898			0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond		0.00000	100.07384		100.00000	80.21978			0.00	484,000,000	403,000,000.00
TWC021	On 14/10/2013	Spot Bond		100.00000	80.04386		100.00000	79.52070			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond		0.00000	101.47671			101.42637			0.00	0	0.00
TWCJ03	On 14/08/2013	Spot Bond		0.00000	101.04890			100.99815			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TWCM02	On 15/07/2013	Spot Bond	0.00000		101.28866			101.24473			0.00	0	0.00
TWCM03	On 14/08/2013	Spot Bond	0.00000		100.90792			100.86399			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.88000		113.83878		8.82500	114.07856			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.52496			100.47726			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		99.92275			99.86482			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.15422			100.08749			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.18500		106.78761		9.14000	106.86569			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000		95.77058		100.00000	95.04137			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000		95.17664		100.00000	94.48695			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000		95.91177		100.00000	95.18147			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000		100.25470			100.20966			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000		100.26915			100.22202			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		101.20154			101.14934			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		101.24592			101.19173			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		101.24785			101.19358			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.30172			100.24881			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.31098			100.25644			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond	0.00000		100.70317			100.65922			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000		134.41000			134.36000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.43000		117.24855		6.39000	117.30207			0.00	0	92,598,501.00
WS05	On 01/08/2018	Spot Bond	0.33000		246.74452		0.31000	246.86701			0.00	0	50,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.47000		105.54883		6.43000	105.56584			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.35000		106.62902		7.30500	106.72100			0.00	0	82,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.64000		107.49516		7.59500	107.64795			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.97000		106.52579		7.93000	106.67398			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
WSP5	On 28/05/2021	Spot Bond	8.02000	106.79517		7.96500	107.05546			0.00	0	14,000,000.00
Z006	On 31/08/2013	Spot Bond	5.54000	99.29168		5.48500	99.25423			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.60000	97.92664		5.54500	97.90288			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	6.02000	89.02919		5.98000	89.05416			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.59000	96.15915		5.53500	96.15267			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.60000	94.83998		5.54500	94.84638			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.95000	87.57776		5.91000	87.61292			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.58000	92.71182		5.52500	92.73885			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.02000	89.01484		5.98000	89.03991			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.03000	65.11515		6.98500	65.25463			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	11.41097		100.00000	11.34614			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04595		100.00000	0.04569			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	11.41097		100.00000	11.34614			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	30.57472		100.00000	30.40102			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	31.27946		100.00000	31.10177			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	29.32366		100.00000	29.15707			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	29.32366		100.00000	29.15707			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	27.80516		100.00000	27.64720			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	27.80516		100.00000	27.64720			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	26.31528		100.00000	26.16578			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	26.31528		100.00000	26.16578			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	24.76374		100.00000	24.62306			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	24.76374		100.00000	24.62306			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	23.34798		100.00000	23.21535			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	23.34798		100.00000	23.21535			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA019		On 21/09/2015	Spot Bond	100.00000	21.97140	100.00000	21.84658			0.00	0	0.00
ZA020		On 21/09/2015	Spot Bond	100.00000	21.97140	100.00000	21.84658			0.00	0	0.00
ZA021		On 20/10/2015	Spot Bond	100.00000	20.79411	100.00000	20.67598			0.00	0	0.00
ZA022		On 18/11/2015	Spot Bond	100.00000	19.67990	100.00000	19.56810			0.00	0	0.00
ZA023		On 20/04/2016	Spot Bond	100.00000	14.71762	100.00000	14.63401			0.00	0	0.00
ZA024		On 20/05/2016	Spot Bond	100.00000	13.90258	100.00000	13.82360			0.00	0	0.00
ZA025		On 21/06/2016	Spot Bond	100.00000	13.08289	100.00000	13.00857			0.00	0	0.00
ZA026		On 21/06/2016	Spot Bond	100.00000	13.08289	100.00000	13.00857			0.00	0	0.00
ZA027		On 20/07/2016	Spot Bond	100.00000	12.38187	100.00000	12.31153			0.00	0	0.00
ZA028		On 19/08/2016	Spot Bond	100.00000	11.69618	100.00000	11.62974			0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	11.00658	100.00000	10.94405			0.00	0	0.00

Total for j-Bonds : **365,474,759,429,940.00 14,082,366,025 98 392 211 567.00**

Grand Total: **365,474,847,372,026.00 14,082,385,447 98 394 378 633.00**