



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 19/08/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 26/08/2013	Any day expiry	10.18220	10.18220		10.01510	10.01510		14.03	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20 Put	0.00310	0.00000	0.00150	0.00000	0.003	38.84	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20 Call	1,982.20310	1.98220	1,815.10150	1.81510	1,982.203	38.84	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25 Call	1,932.20330	1.93220	1,765.10170	1.76510	1,932.203	37.90	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25 Put	0.00330	0.00000	0.00170	0.00000	0.003	37.90	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30 Put	0.00340	0.00000	0.00200	0.00000	0.003	36.95	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	8.30 Call	1,882.20340	1.88220	1,715.10200	1.71510	1,882.203	36.95	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24 Call	942.21710	0.94222	775.26240	0.77526	942.217	20.15	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24 Put	0.01710	0.00002	0.16240	0.00016	0.017	20.15	0.00	0	2,200.00
\$ / R	On 26/08/2013	Any day expiry	9.29 Call	892.22760	0.89223	725.34150	0.72534	892.228	19.75	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.29 Put	0.02760	0.00003	0.24150	0.00024	0.028	19.75	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30 Call	882.23040	0.88223	715.36160	0.71536	882.230	19.67	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30 Put	0.03040	0.00003	0.26160	0.00026	0.030	19.67	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31 Call	872.23340	0.87223	705.38330	0.70538	872.233	19.59	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31 Put	0.03340	0.00003	0.28330	0.00028	0.033	19.59	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51 Call	672.42690	0.67243	506.55440	0.50655	672.427	17.99	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51 Put	0.22690	0.00023	1.45440	0.00145	0.227	17.99	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60 Put	0.53350	0.00053	3.47980	0.00348	0.534	17.27	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60 Call	582.73350	0.58273	418.57980	0.41858	582.733	17.27	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.70 Put	1.42900	0.00143	8.55570	0.00856	1.429	16.59	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.70 Call	483.62900	0.48363	323.65570	0.32366	483.629	16.59	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.84 Put	5.54490	0.00554	26.26700	0.02627	5.545	15.79	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.84 Call	347.74490	0.34774	201.36700	0.20137	347.745	15.79	0.00	0	4,400.00
\$ / R	On 28/08/2013	Any day expiry		10.18500	10.18500	10.01800	10.01800		14.68	0.00	0	0.00
\$ / R	On 28/08/2013	Any day expiry	9.55 Put	0.93410	0.00093	3.55130	0.00355	0.934	17.65	0.00	0	500.00
\$ / R	On 28/08/2013	Any day expiry	9.55 Call	635.93410	0.63593	471.55130	0.47155	635.934	17.65	0.00	0	0.00
\$ / R	On 28/08/2013	Any day expiry	10.30 Put	169.12890	0.16913	306.07380	0.30607	169.129	15.81	0.00	0	0.00
\$ / R	On 28/08/2013	Any day expiry	10.30 Call	54.12890	0.05413	24.07380	0.02407	54.129	15.81	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future		10.21310	10.21310	10.04550	10.04550		15.18	962,339,560.60	94,226	625,338.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30 Call	2,913.10340	2.91310	2,745.50320	2.74550	2,913.103	29.64	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30 Put	0.00340	0.00000	0.00320	0.00000	0.003	29.64	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50 Call	1,713.18800	1.71319	1,545.60720	1.54561	1,713.188	20.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50 Put	0.08800	0.00009	0.10720	0.00011	0.088	20.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70 Call	1,513.31030	1.51331	1,345.77330	1.34577	1,513.310	19.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2013	Foreign Exchange Future	8.70	Put	0.21030	0.00021		0.27330	0.00027	0.210	19.45	0.00	0	12,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	8.75	Call	1,463.36160	1.46336	1,295.84560	1.29585	1,463.362	19.18	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	8.75	Put	0.26160	0.00026	0.34560	0.00035	0.262	19.18	0.00	0	0	2,630.00
\$ / R	On	16/09/2013	Foreign Exchange Future	8.80	Call	1,413.42560	1.41343	1,245.93720	1.24594	1,413.426	18.91	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	8.80	Put	0.32560	0.00033	0.43720	0.00044	0.326	18.91	0.00	0	0	100.00
\$ / R	On	16/09/2013	Foreign Exchange Future	8.85	Call	1,363.50520	1.36351	1,196.05320	1.19605	1,363.505	18.64	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	8.85	Put	0.40520	0.00041	0.55320	0.00055	0.405	18.64	0.00	0	0	2,193.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.00	Call	1,213.88280	1.21388	1,046.62220	1.04662	1,213.883	17.82	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.00	Put	0.78280	0.00078	1.12220	0.00112	0.783	17.82	0.00	0	0	6,202.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.20	Put	1.88690	0.00189	3.07250	0.00307	1.887	16.74	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.20	Call	1,014.98690	1.01499	848.57250	0.84857	1,014.987	16.74	0.00	0	0	12,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.30	Call	916.19340	0.91619	750.57810	0.75058	916.193	16.33	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.30	Put	3.09340	0.00309	5.07810	0.00508	3.093	16.33	0.00	0	0	75,438.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.35	Call	867.04540	0.86705	702.00180	0.70200	867.045	16.13	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.35	Put	3.94540	0.00395	6.50180	0.00650	3.945	16.13	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.40	Put	5.01810	0.00502	8.29950	0.00830	5.018	15.92	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.40	Call	818.11810	0.81812	653.79950	0.65380	818.118	15.92	0.00	0	0	400.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.50	Call	721.14320	0.72114	558.89070	0.55889	721.143	15.52	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.50	Put	8.04320	0.00804	13.39070	0.01339	8.043	15.52	0.00	0	0	6.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.55	Put	10.13280	0.01013	16.92800	0.01693	10.133	15.31	0.00	0	0	47,100.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.55	Call	673.23280	0.67323	512.42800	0.51243	673.233	15.31	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.64	Call	588.31770	0.58832	433.96490	0.43396	588.318	14.94	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.64	Put	15.21770	0.01522	28.46490	0.02846	15.218	14.94	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.65	Call	579.00920	0.57901	425.55250	0.42555	579.009	14.90	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.65	Put	15.90920	0.01591	30.05250	0.03005	15.909	14.90	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.66	Call	569.72900	0.56973	417.20680	0.41721	569.729	14.86	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.66	Put	16.62900	0.01663	31.70680	0.03171	16.629	14.86	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.70	Call	532.91880	0.53292	384.52990	0.38453	532.919	14.70	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.70	Put	19.81880	0.01982	39.02990	0.03903	19.819	14.70	0.00	0	0	3,201.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.75	Call	489.12110	0.48912	345.38720	0.34539	489.121	14.75	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.75	Put	26.02110	0.02602	49.88720	0.04989	26.021	14.75	0.00	0	0	1,600.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.80	Put	33.65420	0.03365	62.80750	0.06281	33.654	14.79	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.80	Call	446.75420	0.44675	308.30750	0.30831	446.754	14.79	0.00	0	0	100.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.85	Put	42.89410	0.04289	77.94950	0.07795	42.894	14.84	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.85	Call	405.99410	0.40599	273.44950	0.27345	405.994	14.84	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.90	Call	367.01610	0.36702	240.94050	0.24094	367.016	14.89	0.00	0	0	2,830.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.90	Put	53.91610	0.05392	95.44050	0.09544	53.916	14.89	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.00	Call	295.01750	0.29502	183.29540	0.18330	295.018	14.99	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.00	Put	81.91750	0.08192	137.79540	0.13780	81.918	14.99	0.00	0	0	22,194.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.06	Put	102.86670	0.10287	168.50740	0.16851	102.867	15.04	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.06	Call	255.96670	0.25597	154.00740	0.15401	255.967	15.04	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.10	Call	231.75620	0.23176	138.10890	0.13811	231.756	15.08	0.00	0	0	1.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.10	Put	118.65620	0.11866	192.60890	0.19261	118.656	15.08	0.00	0	0	10,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.12	Put	127.10850	0.12711	205.21980	0.20522	127.109	15.10	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.12	Call	220.20850	0.22021	130.71980	0.13072	220.208	15.10	0.00	0	0	2,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.15	Call	203.59000	0.20359	120.30450	0.12030	203.590	15.13	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.15	Put	140.49000	0.14049	224.80450	0.22480	140.490	15.13	0.00	0	0	100.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.20	Put	164.66840	0.16467	259.12230	0.25912	164.668	15.18	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.20	Call	177.76840	0.17777	104.62230	0.10462	177.768	15.18	0.00	0	0	500.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.27	Put	205.62210	0.20562	310.36340	0.31036	205.622	15.53	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.27	Call	148.72210	0.14872	85.86340	0.08586	148.722	15.53	0.00	0	0	15,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.30	Put	224.49590	0.22450	333.34980	0.33335	224.496	15.68	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.30	Call	137.59590	0.13760	78.84980	0.07885	137.596	15.68	0.00	0	0	35,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.32	Put	237.49480	0.23749	348.98740	0.34899	237.495	15.78	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.32	Call	130.59480	0.13059	74.48740	0.07449	130.595	15.78	0.00	0	0	200.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.40	Put	292.59830	0.29260	413.78790	0.41379	292.598	16.18	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.40	Call	105.69830	0.10570	59.28790	0.05929	105.698	16.18	0.00	0	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	10.50	Put	367.67530	0.36768	499.08190	0.49908	367.675	16.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Call	80.77530	0.08078	44.58190	0.04458	80.775	16.69	0.00	0	5,200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Put	448.44640	0.44845	588.42510	0.58843	448.446	17.19	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Call	61.54640	0.06155	33.92510	0.03393	61.546	17.19	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Put	490.59670	0.49060	634.31110	0.63431	490.597	17.44	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Call	53.69670	0.05370	29.81110	0.02981	53.697	17.44	0.00	0	5,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Put	533.74810	0.53375	680.75080	0.68075	533.748	17.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Call	46.84810	0.04685	26.25080	0.02625	46.848	17.69	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Put	578.17210	0.57817	727.66570	0.72767	578.172	18.00	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Call	41.27210	0.04127	23.16570	0.02317	41.272	18.00	0.00	0	19,088.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Put	623.30920	0.62331	774.98940	0.77499	623.309	18.31	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Call	36.40920	0.03641	20.48940	0.02049	36.409	18.31	0.00	0	50,958.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	22.41350	0.02241	12.84270	0.01284	22.413	19.55	0.00	0	45,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	809.31350	0.80931	967.34270	0.96734	809.314	19.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	11.25370	0.01125	6.35480	0.00635	11.254	21.32	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,098.15370	1.09815	1,260.85480	1.26085	1,098.154	21.32	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	5.81510	0.00582	3.32650	0.00333	5.815	22.95	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,392.71510	1.39272	1,557.82650	1.55783	1,392.715	22.95	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Call	3.20750	0.00321	1.86980	0.00187	3.208	24.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Put	1,690.10750	1.69011	1,856.36980	1.85637	1,690.108	24.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	2,038.63960	2.03864	2,205.19550	2.20520	2,038.640	26.46	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	1.73960	0.00174	0.69550	0.00070	1.740	26.46	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Call	0.68610	0.00069	0.26820	0.00027	0.686	26.31	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Put	2,287.58610	2.28759	2,454.76820	2.45477	2,287.586	26.31	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry			10.22340	10.22340	10.05560	10.05560		15.22	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Call	947.61980	0.94762	782.53590	0.78254	947.620	15.76	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Put	4.21980	0.00422	6.93590	0.00694	4.220	15.76	0.00	0	1,200.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Call	937.83000	0.93783	772.88000	0.77288	937.830	15.74	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Put	4.43000	0.00443	7.28000	0.00728	4.430	15.74	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Put	4.64980	0.00465	7.63940	0.00764	4.650	15.71	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Call	928.04980	0.92805	763.23940	0.76324	928.050	15.71	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Call	918.27960	0.91828	753.61500	0.75362	918.280	15.68	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Put	4.87960	0.00488	8.01500	0.00802	4.880	15.68	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Put	61.33190	0.06133	102.20360	0.10220	61.332	14.85	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Call	404.73190	0.40473	277.80360	0.27780	404.732	14.85	0.00	0	2,400.00
\$ / R	On 26/09/2013	Any day expiry			10.22790	10.22790	10.06000	10.06000		15.29	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Call	2,028.02940	2.02803	1,860.14930	1.86015	2,028.029	21.57	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Put	0.12940	0.00013	0.14930	0.00015	0.129	21.57	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Call	1,978.05170	1.97805	1,810.17580	1.81018	1,978.052	21.29	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Put	0.15170	0.00015	0.17580	0.00018	0.152	21.29	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Call	1,928.07800	1.92808	1,760.20730	1.76021	1,928.078	21.00	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Put	0.17800	0.00018	0.20730	0.00021	0.178	21.00	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Call	992.18440	0.99218	826.96750	0.82697	992.184	15.80	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Put	4.28440	0.00428	6.96750	0.00697	4.284	15.80	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Call	982.39280	0.98239	817.30320	0.81730	982.393	15.77	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Put	4.49280	0.00449	7.30320	0.00730	4.493	15.77	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Call	972.61040	0.97261	807.65370	0.80765	972.610	15.75	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Put	4.71040	0.00471	7.65370	0.00765	4.710	15.75	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Put	14.44730	0.01445	23.16650	0.02317	14.447	15.14	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Call	732.34730	0.73235	573.16650	0.57317	732.347	15.14	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.55	Call	694.98960	0.69499	537.34090	0.53734	694.990	15.04	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.55	Put	17.08960	0.01709	27.34090	0.02734	17.090	15.04	0.00	0	500.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Call	648.88660	0.64889	494.90320	0.49490	648.887	14.92	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Put	20.98660	0.02099	34.90320	0.03490	20.987	14.92	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Call	559.06820	0.55907	414.64540	0.41465	559.068	14.68	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Put	31.16820	0.03117	54.64540	0.05465	31.168	14.68	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Put	339.79620	0.33980	458.06410	0.45806	339.796	16.35	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 26/09/2013	Any day expiry	10.44	Call	127.69620	0.12770	78.06410	0.07806	127.696	16.35	0.00	0	500.00
\$ / R	On 22/10/2013	Any day expiry			10.26700	10.26700	10.09730	10.09730		15.25	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	897.56670	0.89757	738.14240	0.73814	897.567	14.83	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	20.56670	0.02057	30.84240	0.03084	20.567	14.83	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	888.30680	0.88831	729.22050	0.72922	888.307	14.82	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	21.30680	0.02131	31.92050	0.03192	21.307	14.82	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	879.06890	0.87907	720.33010	0.72033	879.069	14.81	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	22.06890	0.02207	33.03010	0.03303	22.069	14.81	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	27.14670	0.02715	40.38700	0.04039	27.147	14.74	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	824.14670	0.82415	667.68700	0.66769	824.147	14.74	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	169.05310	0.16905	235.88610	0.23589	169.053	15.05	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	366.05310	0.36605	263.18610	0.26319	366.053	15.05	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry			10.27150	10.27150	10.10150	10.10150		15.50	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	813.13660	0.81314	657.68370	0.65768	813.137	14.78	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	31.63660	0.03164	46.18370	0.04618	31.637	14.78	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	804.20000	0.80420	649.15950	0.64916	804.200	14.77	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	32.70000	0.03270	47.65950	0.04766	32.700	14.77	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	795.29270	0.79529	640.67370	0.64067	795.293	14.76	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	33.79270	0.03379	49.17370	0.04917	33.793	14.76	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	759.97020	0.75997	607.12760	0.60713	759.970	14.73	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	38.47020	0.03847	55.62760	0.05563	38.470	14.73	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	187.84710	0.18785	256.63980	0.25664	187.847	15.21	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	359.34710	0.35935	258.13980	0.25814	359.347	15.21	0.00	0	6,000.00
\$ / R	On 28/10/2013	Any day expiry			10.27590	10.27590	10.10570	10.10570		15.43	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	2,026.72060	2.02672	1,856.72050	1.85672	2,026.721	18.64	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	0.82060	0.00082	1.02050	0.00102	0.821	18.64	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,976.85080	1.97685	1,806.88580	1.80689	1,976.851	18.45	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	0.95080	0.00095	1.18580	0.00119	0.951	18.45	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	873.08160	0.87308	715.35340	0.71535	873.082	14.76	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	27.18160	0.02718	39.65340	0.03965	27.182	14.76	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	864.00620	0.86401	706.63810	0.70664	864.006	14.75	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	28.10620	0.02811	40.93810	0.04094	28.106	14.75	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	854.95770	0.85496	697.95600	0.69796	854.958	14.74	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	29.05770	0.02906	42.25600	0.04226	29.058	14.74	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	46.83970	0.04684	66.58630	0.06659	46.840	14.61	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	722.73970	0.72274	572.28630	0.57229	722.740	14.61	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	638.87620	0.63888	498.26710	0.49827	638.876	14.52	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	62.97620	0.06298	92.56710	0.09257	62.976	14.52	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			10.27740	10.27740	10.10720	10.10720		15.46	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	41.07480	0.04107	58.54680	0.05855	41.075	14.67	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	768.47480	0.76847	615.74680	0.61575	768.475	14.67	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	495.23730	0.49524	613.75410	0.61375	495.237	16.74	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	172.63730	0.17264	120.95410	0.12095	172.637	16.74	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry			10.32090	10.32090	10.14860	10.14860		15.66	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	2,023.51910	2.02352	1,851.79050	1.85179	2,023.519	17.64	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	2.61910	0.00262	3.19050	0.00319	2.619	17.64	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	936.55140	0.93655	780.40380	0.78040	936.551	14.77	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	45.65140	0.04565	61.80380	0.06180	45.651	14.77	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	927.80590	0.92781	772.03160	0.77203	927.806	14.76	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	46.90590	0.04691	63.43160	0.06343	46.906	14.76	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	919.08800	0.91909	763.69330	0.76369	919.088	14.76	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	48.18800	0.04819	65.09330	0.06509	48.188	14.76	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	833.51990	0.83352	682.27710	0.68228	833.520	14.71	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	62.61990	0.06262	83.67710	0.08368	62.620	14.71	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	90.41560	0.09042	121.44920	0.12145	90.416	14.63	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	711.31560	0.71132	570.04920	0.57005	711.316	14.63	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	201.78380	0.20178	149.67340	0.14967	201.784	17.20	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	630.88380	0.63088	751.07340	0.75107	630.884	17.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.34560	10.34560	10.17220	10.17220		15.67	129,175,161.60	12,486	91,862.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,946.17890	2.94618	2,772.87090	2.77287	2,946.179	20.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.57890	0.00058	0.67090	0.00067	0.579	20.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,347.58400	2.34758	2,174.69280	2.17469	2,347.584	18.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	1.98400	0.00198	2.49280	0.00249	1.984	18.36	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,606.85010	1.60685	1,437.01820	1.43702	1,606.850	16.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	11.25010	0.01125	14.81820	0.01482	11.250	16.17	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	15.97070	0.01597	20.87210	0.02087	15.971	15.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,461.57070	1.46157	1,293.07210	1.29307	1,461.571	15.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,434.72970	1.43473	1,266.52690	1.26653	1,434.730	15.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	17.02970	0.01703	22.22690	0.02223	17.030	15.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,386.79160	1.38679	1,219.16280	1.21916	1,386.792	15.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	19.09160	0.01909	24.86280	0.02486	19.092	15.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	20.07500	0.02007	26.11860	0.02612	20.075	15.54	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,365.67500	1.36567	1,198.31860	1.19832	1,365.675	15.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	21.38280	0.02138	27.78750	0.02779	21.383	15.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,339.08280	1.33908	1,172.08750	1.17209	1,339.083	15.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	31.34340	0.03134	41.50480	0.04150	31.343	15.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,176.94340	1.17694	1,013.70480	1.01370	1,176.943	15.03	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	51.54310	0.05154	68.63160	0.06863	51.543	14.83	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	997.14310	0.99714	840.83160	0.84083	997.143	14.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	869.55830	0.86956	719.21030	0.71921	869.558	14.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	73.95830	0.07396	97.01030	0.09701	73.958	14.75	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	828.52550	0.82853	680.45120	0.68045	828.526	14.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	82.92550	0.08293	108.25120	0.10825	82.925	14.73	0.00	0	10,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	101.16090	0.10116	133.04270	0.13304	101.161	14.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	756.76090	0.75676	615.24270	0.61524	756.761	14.68	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	748.96250	0.74896	608.50870	0.60851	748.963	14.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	103.36250	0.10336	136.30870	0.13631	103.363	14.68	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	127.41220	0.12741	171.76120	0.17176	127.412	14.63	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	673.01220	0.67301	543.96120	0.54396	673.012	14.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	143.34640	0.14335	191.40080	0.19140	143.346	14.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	638.94640	0.63895	513.60080	0.51360	638.946	14.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	198.49130	0.19849	257.94700	0.25795	198.491	15.04	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	544.09130	0.54409	430.14700	0.43015	544.091	15.04	0.00	0	200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	486.94900	0.48695	380.74340	0.38074	486.949	15.25	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	241.34900	0.24135	308.54340	0.30854	241.349	15.25	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	325.17380	0.32517	408.96260	0.40896	325.174	15.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	400.77380	0.40077	311.16260	0.31116	400.774	15.61	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	341.35670	0.34136	428.27570	0.42828	341.357	15.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	386.95670	0.38696	300.47570	0.30048	386.957	15.67	0.00	0	10,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	346.37530	0.34638	267.49410	0.26749	346.375	15.99	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	400.77530	0.40078	495.29410	0.49529	400.775	15.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	497.69110	0.49769	602.75610	0.60276	497.691	16.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	293.29110	0.29329	224.95610	0.22496	293.291	16.47	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	277.50350	0.27750	212.44010	0.21244	277.503	16.63	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	531.90350	0.53190	640.24010	0.64024	531.903	16.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	248.53170	0.24853	189.94680	0.18995	248.532	16.96	0.00	0	550.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	602.93170	0.60293	717.74680	0.71775	602.932	16.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	677.15750	0.67716	798.22250	0.79822	677.158	17.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	222.75750	0.22276	170.42250	0.17042	222.758	17.28	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	707.91010	0.70791	831.07960	0.83108	707.910	17.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	213.51010	0.21351	163.27960	0.16328	213.510	17.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	835.05680	0.83506	965.87490	0.96587	835.057	17.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	180.65680	0.18066	138.07490	0.13807	180.657	17.98	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,001.95720	1.00196	1,140.72750	1.14073	1,001.957	18.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future	11.20	Call	147.55720	0.14756		112.92750	0.11293	147.557	18.67	0.00	0	100.00
\$ / R	On	13/12/2013	Foreign Exchange Future	11.35	Call	127.45380	0.12745		97.74960	0.09775	127.454	19.20	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	11.35	Put	1,131.85380	1.13185		1,275.54960	1.27555	1,131.854	19.20	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	11.50	Put	1,265.06230	1.26506		1,412.91400	1.41291	1,265.062	19.72	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	11.50	Call	110.66230	0.11066		85.11400	0.08511	110.662	19.72	0.00	0	16,200.00
\$ / R	On	13/12/2013	Foreign Exchange Future	11.70	Call	92.40670	0.09241		71.43560	0.07144	92.407	20.43	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	11.70	Put	1,446.80670	1.44681		1,599.23560	1.59924	1,446.807	20.43	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	12.00	Call	71.78100	0.07178		56.03960	0.05604	71.781	21.48	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	12.00	Put	1,726.18100	1.72618		1,883.83960	1.88384	1,726.181	21.48	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	12.35	Call	54.94450	0.05494		47.03230	0.04703	54.944	22.71	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	12.35	Put	2,059.34450	2.05934		2,224.83230	2.22483	2,059.345	22.71	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	12.50	Call	53.19610	0.05320		46.07340	0.04607	53.196	23.64	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	12.50	Put	2,207.59610	2.20760		2,373.87340	2.37387	2,207.596	23.64	0.00	0	0.00
\$ / R	On	23/12/2013	Any day expiry			10.36110	10.36110		10.18700	10.18700		15.76	0.00	0	0.00
\$ / R	On	23/12/2013	Any day expiry	9.55	Call	890.80670	0.89081		741.05870	0.74106	890.807	14.71	0.00	0	0.00
\$ / R	On	23/12/2013	Any day expiry	9.55	Put	79.70670	0.07971		104.05870	0.10406	79.707	14.71	0.00	0	500.00
\$ / R	On	23/12/2013	Any day expiry	9.59	Call	858.23220	0.85823		710.31110	0.71031	858.232	14.70	0.00	0	0.00
\$ / R	On	23/12/2013	Any day expiry	9.59	Put	87.13220	0.08713		113.31110	0.11331	87.132	14.70	0.00	0	0.00
\$ / R	On	23/12/2013	Any day expiry	9.60	Call	850.16870	0.85017		702.71790	0.70272	850.169	14.70	0.00	0	0.00
\$ / R	On	23/12/2013	Any day expiry	9.60	Put	89.06870	0.08907		115.71790	0.11572	89.069	14.70	0.00	0	0.00
\$ / R	On	23/12/2013	Any day expiry	9.61	Call	842.13790	0.84214		695.16280	0.69516	842.138	14.69	0.00	0	0.00
\$ / R	On	23/12/2013	Any day expiry	9.61	Put	91.03790	0.09104		118.16280	0.11816	91.038	14.69	0.00	0	0.00
\$ / R	On	23/12/2013	Any day expiry	10.84	Put	711.05680	0.71106		833.28450	0.83328	711.057	17.31	0.00	0	0.00
\$ / R	On	23/12/2013	Any day expiry	10.84	Call	232.15680	0.23216		180.28450	0.18028	232.157	17.31	0.00	0	500.00
\$ / R	On	28/01/2014	Any day expiry			10.41660	10.41660		10.24010	10.24010		15.82	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.12	Put	282.02830	0.28203		352.77120	0.35277	282.028	15.16	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.12	Call	578.62830	0.57863		472.87120	0.47287	578.628	15.16	0.00	0	6,000.00
\$ / R	On	28/01/2014	Any day expiry	10.51	Put	497.04340	0.49704		596.80550	0.59681	497.043	16.15	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.51	Call	403.64340	0.40364		326.90550	0.32691	403.643	16.15	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.52	Call	400.01800	0.40002		323.91660	0.32392	400.018	16.18	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.52	Put	503.41800	0.50342		603.81660	0.60382	503.418	16.18	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.53	Call	396.42690	0.39643		320.95840	0.32096	396.427	16.21	0.00	0	0.00
\$ / R	On	28/01/2014	Any day expiry	10.53	Put	509.82690	0.50983		610.85840	0.61086	509.827	16.21	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry			10.46540	10.46540		10.28650	10.28650		15.97	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.09	Call	1,430.03670	1.43004		1,262.44200	1.26244	1,430.037	15.43	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.09	Put	54.63670	0.05464		65.94200	0.06594	54.637	15.43	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.10	Call	1,420.89870	1.42090		1,253.45670	1.25346	1,420.899	15.41	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.10	Put	55.49870	0.05550		66.95670	0.06696	55.499	15.41	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.11	Call	1,411.77180	1.41177		1,244.48420	1.24448	1,411.772	15.38	0.00	0	0.00
\$ / R	On	28/02/2014	Any day expiry	9.11	Put	56.37180	0.05637		67.98420	0.06798	56.372	15.38	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future			10.49380	10.49380		10.31290	10.31290		16.11	12,896,880.20	1,229	40,553.00
\$ / R	On	17/03/2014	Foreign Exchange Future	7.70	Call	2,800.28370	2.80028		2,621.22560	2.62123	2,800.284	18.68	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	7.70	Put	6.48370	0.00648		8.32560	0.00833	6.484	18.68	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	8.20	Call	2,308.36560	2.30837		2,130.99170	2.13099	2,308.366	17.38	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	8.20	Put	14.56560	0.01457		18.09170	0.01809	14.566	17.38	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	8.70	Put	32.78200	0.03278		39.93600	0.03994	32.782	16.24	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	8.70	Call	1,826.58200	1.82658		1,652.83600	1.65284	1,826.582	16.24	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.25	Call	1,320.87290	1.32087		1,153.74110	1.15374	1,320.873	15.10	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.25	Put	77.07290	0.07707		90.84110	0.09084	77.073	15.10	0.00	0	200.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.59	Call	1,036.94720	1.03695		888.83710	0.88884	1,036.947	14.73	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.59	Put	133.14720	0.13315		165.93710	0.16594	133.147	14.73	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.60	Call	1,029.30170	1.02930		881.56550	0.88157	1,029.302	14.73	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.60	Put	135.50170	0.13550		168.66550	0.16867	135.502	14.73	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.61	Call	1,021.68580	1.02169		874.32310	0.87432	1,021.686	14.74	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.61	Put	137.88580	0.13789		171.42310	0.17142	137.886	14.74	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.70	Call	954.50070	0.95450		810.59880	0.81060	954.501	14.77	0.00	0	0.00
\$ / R	On	17/03/2014	Foreign Exchange Future	9.70	Put	160.70070	0.16070		197.69880	0.19770	160.701	14.77	0.00	0	6.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Call	918.25060	0.91825	776.34140	0.77634	918.251	14.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	174.45060	0.17445	213.44140	0.21344	174.451	14.78	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	373.58760	0.37359	453.45450	0.45345	373.588	15.49	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	617.38760	0.61739	516.35450	0.51635	617.388	15.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	571.14270	0.57114	476.61750	0.47662	571.143	15.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	427.34270	0.42734	513.71750	0.51372	427.343	15.73	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	549.32350	0.54932	458.27260	0.45827	549.323	15.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	455.52350	0.45552	545.37260	0.54537	455.523	15.86	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	514.37950	0.51438	610.99960	0.61100	514.379	16.11	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	508.17950	0.50818	423.89960	0.42390	508.179	16.11	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	470.93370	0.47093	392.42870	0.39243	470.934	16.38	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	577.13370	0.57713	679.52870	0.67953	577.134	16.38	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	609.63920	0.60964	714.81550	0.71482	609.639	16.51	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	453.43920	0.45344	377.71550	0.37772	453.439	16.51	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	746.59750	0.74660	862.30960	0.86231	746.598	17.05	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	390.39750	0.39040	325.20960	0.32521	390.398	17.05	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	349.69940	0.34970	292.00450	0.29200	349.699	17.46	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	855.89940	0.85590	979.10450	0.97910	855.899	17.46	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	931.71880	0.93172	1,059.35250	1.05935	931.719	17.73	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	325.51880	0.32552	272.25250	0.27225	325.519	17.73	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	970.47470	0.97047	1,100.12670	1.10013	970.475	17.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	314.27470	0.31427	263.02670	0.26303	314.275	17.88	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	293.20500	0.29320	245.78550	0.24579	293.205	18.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,049.40500	1.04941	1,182.88550	1.18289	1,049.405	18.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	247.89970	0.24790	208.33220	0.20833	247.900	18.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,254.09970	1.25410	1,395.43220	1.39543	1,254.100	18.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	210.72910	0.21073	177.95960	0.17796	210.729	19.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,466.92910	1.46693	1,615.05960	1.61506	1,466.929	19.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	180.50320	0.18050	153.47470	0.15347	180.503	20.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,686.70320	1.68670	1,840.57470	1.84057	1,686.703	20.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	155.95080	0.15595	133.63400	0.13363	155.951	20.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,912.15080	1.91215	2,070.73400	2.07073	1,912.151	20.88	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,142.11770	2.14212	2,311.34360	2.31134	2,142.118	21.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	135.91770	0.13592	124.24360	0.12424	135.918	21.55	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	126.94200	0.12694	121.67190	0.12167	126.942	22.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,333.14200	2.33314	2,508.77190	2.50877	2,333.142	22.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	124.38340	0.12438	120.27170	0.12027	124.383	23.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,480.58340	2.48058	2,657.37170	2.65737	2,480.583	23.09	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	122.31740	0.12232	119.26260	0.11926	122.317	23.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,628.51740	2.62852	2,806.36260	2.80636	2,628.517	23.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	76.18610	0.07619	63.03970	0.06304	76.186	27.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,832.38610	3.83239	4,000.13970	4.00014	3,832.386	27.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	63.28660	0.06329	52.12100	0.05212	63.287	27.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,069.48660	4.06949	4,239.22100	4.23922	4,069.487	27.17	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.49710	10.49710	10.31610	10.31610		16.11	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,468.61490	1.46861	1,299.09150	1.29909	1,468.615	15.45	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	61.51490	0.06151	72.99150	0.07299	61.515	15.45	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,459.55330	1.45955	1,290.16710	1.29017	1,459.553	15.43	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	62.45330	0.06245	74.06710	0.07407	62.453	15.43	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,450.50580	1.45051	1,281.25560	1.28126	1,450.506	15.41	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	63.40580	0.06341	75.15560	0.07516	63.406	15.41	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.61110	10.61110	10.42250	10.42250		16.35	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	938.12200	0.93812	803.83650	0.80384	938.122	14.98	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	267.02200	0.26702	321.33650	0.32134	267.022	14.98	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	931.67600	0.93168	798.50530	0.79851	931.676	14.98	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	270.57600	0.27058	326.00530	0.32601	270.576	14.98	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	925.26290	0.92526	793.20590	0.79321	925.263	14.99	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	274.16290	0.27416	330.70590	0.33071	274.163	14.99	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.64300	10.64300	10.45230	10.45230		16.38	0.00	0	9,670.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,229.24840	2.22925	2,045.87980	2.04588	2,229.248	16.42	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	36.24840	0.03625	43.57980	0.04358	36.248	16.42	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,948.45320	1.94845	1,768.82790	1.76883	1,948.453	15.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	55.45320	0.05545	66.52790	0.06653	55.453	15.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,721.46040	1.72146	1,545.29110	1.54529	1,721.460	15.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	78.46040	0.07846	92.99110	0.09299	78.460	15.57	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,545.26440	1.54526	1,372.50520	1.37251	1,545.264	15.28	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	102.26440	0.10226	120.20520	0.12021	102.264	15.28	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,221.43930	1.22144	1,068.00540	1.06801	1,221.439	14.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	168.43930	0.16844	205.70540	0.20571	168.439	14.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,214.00720	1.21401	1,061.01530	1.06102	1,214.007	14.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	171.00720	0.17101	208.71530	0.20872	171.007	14.81	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	173.60430	0.17360	211.75410	0.21175	173.604	14.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,206.60430	1.20660	1,054.05410	1.05405	1,206.604	14.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,105.78790	1.10579	959.66310	0.95966	1,105.788	14.91	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	212.78790	0.21279	257.36310	0.25736	212.788	14.91	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,071.08910	1.07109	927.35540	0.92736	1,071.089	14.94	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	228.08910	0.22809	275.05540	0.27506	228.089	14.94	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	731.65420	0.73165	839.37520	0.83938	731.654	16.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	574.65420	0.57465	491.67520	0.49168	574.654	16.84	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,323.24550	1.32325	1,462.99240	1.46299	1,323.245	18.73	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	366.24550	0.36625	315.29240	0.31529	366.246	18.73	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	313.62450	0.31362	270.93080	0.27093	313.625	19.43	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,570.62450	1.57062	1,718.63080	1.71863	1,570.625	19.43	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	270.82090	0.27082	235.11980	0.23512	270.821	20.13	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,827.82090	1.82782	1,982.81980	1.98282	1,827.821	20.13	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	235.98980	0.23599	206.07910	0.20608	235.990	20.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,092.98980	2.09299	2,253.77910	2.25378	2,092.990	20.82	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	210.05220	0.21005	193.96040	0.19396	210.052	22.16	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,467.05220	2.46705	2,641.66040	2.64166	2,467.052	22.16	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry			9.60000	9.60000	9.60000	9.60000		0.00	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.59	Call	10.00000	0.01000	10.00000	0.01000	10.000	0.00	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.59	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.60	Call	0.00040	0.00000	0.00040	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.60	Put	0.00040	0.00000	0.00040	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.61	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.61	Put	10.00000	0.01000	10.00000	0.01000	10.000	0.00	0.00	0	0.00
\$ / R	On 24/06/2014	Any day expiry			9.97000	9.97000	9.97000	9.97000		0.00	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.80780	10.80780	10.61000	10.61000		16.83	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,936.52130	2.93652	2,743.89490	2.74389	2,936.521	17.52	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	28.72130	0.02872	33.89490	0.03389	28.721	17.52	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,457.41250	2.45741	2,267.46240	2.26746	2,457.413	16.43	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	49.61250	0.04961	57.46240	0.05746	49.613	16.43	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,997.69010	1.99769	1,816.87280	1.81687	1,997.690	15.67	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	89.89010	0.08989	106.87280	0.10687	89.890	15.67	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	294.07290	0.29407	347.16080	0.34716	294.073	15.20	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,201.87290	1.20187	1,057.16080	1.05716	1,201.873	15.20	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	972.44890	0.97245	855.06920	0.85507	972.449	15.67	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	454.64890	0.45465	535.06920	0.53507	454.649	15.67	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	967.53010	0.96753	850.63840	0.85064	967.530	15.69	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	459.73010	0.45973	540.63840	0.54064	459.730	15.69	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	962.63880	0.96264	846.23420	0.84623	962.639	15.72	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	464.83880	0.46484	546.23420	0.54623	464.839	15.72	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	842.78380	0.84278	951.37380	0.95137	842.784	17.13	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	700.58380	0.70058	611.37380	0.61137	700.584	17.13	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 15/09/2014	Foreign Exchange Future	12.10	Call	415.72840		0.41573		364.46530	0.36447	415.728	19.51	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,707.92840		1.70793	1,854.46530	1.85447	1,707.928		19.51	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,132.92680		2.13293	2,290.51520	2.29052	2,132.927		20.52	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	340.72680		0.34073	300.51520	0.30052	340.727		20.52	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,634.11760		2.63412	2,815.35170	2.81535	2,634.118		21.99	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	291.91760		0.29192	275.35170	0.27535	291.918		21.99	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.95870		10.95870	10.76290	10.76290			17.19	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	41.75810		0.04176	47.57110	0.04757	41.758		17.08	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	3,000.45810		3.00046	2,810.47110	2.81047	3,000.458		17.08	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	66.77490		0.06677	75.17010	0.07517	66.775		16.28	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,575.47490		2.57547	2,388.07010	2.38807	2,575.475		16.28	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,528.93000		2.52893	2,341.87010	2.34187	2,528.930		16.19	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	70.23000		0.07023	78.97010	0.07897	70.230		16.19	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,482.53800		2.48254	2,295.83860	2.29584	2,482.538		16.10	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	73.83800		0.07384	82.93860	0.08294	73.838		16.10	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,596.18980		1.59619	1,433.03700	1.43304	1,596.190		15.41	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	237.48980		0.23749	270.13700	0.27014	237.490		15.41	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,317.63090		1.31763	1,178.13760	1.17814	1,317.631		15.50	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	358.93090		0.35893	415.23760	0.41524	358.931		15.50	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	887.45860		0.88746	988.68590	0.98869	887.459		17.28	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	846.15860		0.84616	751.58590	0.75159	846.159		17.28	0.00	0	6.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.58770		11.58770	11.40050	11.40050			18.09	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,647.28330		2.64728	2,474.58850	2.47459	2,647.283		15.71	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	209.58330		0.20958	224.08850	0.22409	209.583		15.71	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	218.04550		0.21805	235.64450	0.23564	218.045		15.68	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,605.74550		2.60575	2,436.14450	2.43614	2,605.745		15.68	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,564.46140		2.56446	2,398.08510	2.39809	2,564.461		15.64	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	226.76140		0.22676	247.58510	0.24759	226.761		15.64	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			10.21310		10.21310	10.04550	10.04550			15.18	71,491.70	7	642.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	132,358.29240		1.32358	115,616.79410	1.15617	132,358.292		18.42	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	48.29240		0.00048	66.79410	0.00067	48.292		18.42	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	50.45810		0.00050	70.01590	0.00070	50.458		18.37	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	131,360.45810		1.31360	114,620.01590	1.14620	131,360.458		18.37	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	130,362.72140		1.30363	113,623.39780	1.13623	130,362.721		18.31	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	52.72140		0.00053	73.39780	0.00073	52.721		18.31	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	1,272.01470		0.01272	2,275.49220	0.02275	1,272.015		15.11	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	62,582.01470		0.62582	46,825.49220	0.46825	62,582.015		15.11	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	25,759.32580		0.25759	37,288.19010	0.37288	25,759.326		15.93	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	12,069.32580		0.12069	6,838.19010	0.06838	12,069.326		15.93	0.00	0	200.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.34560		10.34560	10.17220	10.17220			15.67	0.00	0	20.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	91,981.87840		0.91982	76,693.30800	0.76693	91,981.878		14.78	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	6,421.87840		0.06422	8,473.30800	0.08473	6,421.878		14.78	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	91,136.79740		0.91137	75,889.12460	0.75889	91,136.797		14.78	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	6,576.79740		0.06577	8,669.12460	0.08669	6,576.797		14.78	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	90,294.51700		0.90295	75,088.28860	0.75088	90,294.517		14.77	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	6,734.51700		0.06735	8,868.28860	0.08868	6,734.517		14.77	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	41,021.16750		0.41021	31,850.05840	0.31850	41,021.168		15.57	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	31,461.16750		0.31461	39,630.05840	0.39630	31,461.168		15.57	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	36,611.98450		0.36612	28,349.05350	0.28349	36,611.985		15.83	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Put	37,051.98450		0.37052	46,129.05350	0.46129	37,051.985		15.83	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Put	71,566.55450		0.71567	83,934.97910	0.83935	71,566.555		17.45	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Call	21,126.55450		0.21127	16,154.97910	0.16155	21,126.555		17.45	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.49380		10.49380	10.31290	10.31290			16.11	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	51,214.94870		0.51215	42,720.32170	0.42720	51,214.949		16.08	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	50,834.94870		0.50835	60,430.32170	0.60430	50,834.949		16.08	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	50,817.94770		0.50818	42,389.95810	0.42390	50,817.948		16.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R MAXI	On	17/03/2014		Put	Foreign Exchange Future	51,437.94770	0.51438	61,099.95810	0.61100		51,437.948	16.11	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Call	Foreign Exchange Future	50,431.40990	0.50431	42,062.80940	0.42063		50,431.410	16.13	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Put	Foreign Exchange Future	52,051.40990	0.52051	61,772.80940	0.61773		52,051.410	16.13	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future	15.99530	15.99530	15.68880	15.68880			14.21	67,132,274.10	4,197	40,431.00
£ / R	On	16/09/2013	14.74	Call	Foreign Exchange Future	1,264.35270	1.26435	967.34350	0.96734		1,264.353	16.12	0.00	0	0.00
£ / R	On	16/09/2013	14.74	Put	Foreign Exchange Future	9.05270	0.00905	18.54350	0.01854		9.053	16.12	0.00	0	0.00
£ / R	On	16/09/2013	14.75	Call	Foreign Exchange Future	1,254.48930	1.25449	957.68010	0.95768		1,254.489	16.05	0.00	0	0.00
£ / R	On	16/09/2013	14.75	Put	Foreign Exchange Future	9.18930	0.00919	18.88010	0.01888		9.189	16.05	0.00	0	0.00
£ / R	On	16/09/2013	14.76	Call	Foreign Exchange Future	1,244.62870	1.24463	948.02380	0.94802		1,244.629	15.98	0.00	0	0.00
£ / R	On	16/09/2013	14.76	Put	Foreign Exchange Future	9.32870	0.00933	19.22380	0.01922		9.329	15.98	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	16.19190	16.19190	15.87600	15.87600			14.45	129,535.20	8	8,110.00
£ / R	On	13/12/2013	14.89	Call	Foreign Exchange Future	1,377.07080	1.37707	1,109.04320	1.10904		1,377.071	13.20	0.00	0	0.00
£ / R	On	13/12/2013	14.89	Put	Foreign Exchange Future	75.17080	0.07517	123.04320	0.12304		75.171	13.20	0.00	0	0.00
£ / R	On	13/12/2013	14.90	Put	Foreign Exchange Future	76.76460	0.07676	125.35670	0.12536		76.765	13.21	0.00	0	0.00
£ / R	On	13/12/2013	14.90	Call	Foreign Exchange Future	1,368.66460	1.36866	1,101.35670	1.10136		1,368.665	13.21	0.00	0	0.00
£ / R	On	13/12/2013	14.91	Call	Foreign Exchange Future	1,360.28310	1.36028	1,093.69780	1.09370		1,360.283	13.22	0.00	0	0.00
£ / R	On	13/12/2013	14.91	Put	Foreign Exchange Future	78.38310	0.07838	127.69780	0.12770		78.383	13.22	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	16.41400	16.41400	16.08630	16.08630			14.69	0.00	0	1,950.00
£ / R	On	17/03/2014	12.85	Call	Foreign Exchange Future	3,589.65810	3.58966	3,265.86920	3.26587		3,589.658	17.63	0.00	0	0.00
£ / R	On	17/03/2014	12.85	Put	Foreign Exchange Future	25.65810	0.02566	29.56920	0.02957		25.658	17.63	0.00	0	327.00
£ / R	On	17/03/2014	13.00	Put	Foreign Exchange Future	28.29550	0.02830	33.56080	0.03356		28.296	17.23	0.00	0	327.00
£ / R	On	17/03/2014	13.00	Call	Foreign Exchange Future	3,442.29550	3.44230	3,119.86080	3.11986		3,442.295	17.23	0.00	0	0.00
£ / R	On	17/03/2014	14.25	Call	Foreign Exchange Future	2,246.66010	2.24666	1,940.87460	1.94087		2,246.660	14.68	0.00	0	0.00
£ / R	On	17/03/2014	14.25	Put	Foreign Exchange Future	82.66010	0.08266	104.57460	0.10457		82.660	14.68	0.00	0	327.00
£ / R	On	17/03/2014	14.29	Call	Foreign Exchange Future	2,209.57390	2.20957	1,904.68240	1.90468		2,209.574	14.60	0.00	0	0.00
£ / R	On	17/03/2014	14.29	Put	Foreign Exchange Future	85.57390	0.08557	108.38240	0.10838		85.574	14.60	0.00	0	0.00
£ / R	On	17/03/2014	14.30	Call	Foreign Exchange Future	2,200.31970	2.20032	1,895.65710	1.89566		2,200.320	14.59	0.00	0	0.00
£ / R	On	17/03/2014	14.30	Put	Foreign Exchange Future	86.31970	0.08632	109.35710	0.10936		86.320	14.59	0.00	0	0.00
£ / R	On	17/03/2014	14.31	Call	Foreign Exchange Future	2,191.06960	2.19107	1,886.63780	1.88664		2,191.070	14.57	0.00	0	0.00
£ / R	On	17/03/2014	14.31	Put	Foreign Exchange Future	87.06960	0.08707	110.33780	0.11034		87.070	14.57	0.00	0	0.00
£ / R	On	17/03/2014	14.50	Call	Foreign Exchange Future	2,016.61290	2.01661	1,717.02440	1.71702		2,016.613	14.19	0.00	0	0.00
£ / R	On	17/03/2014	14.50	Put	Foreign Exchange Future	102.61290	0.10261	130.72440	0.13072		102.613	14.19	0.00	0	327.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.63840	16.63840	16.29530	16.29530			14.89	0.00	0	100.00
£ / R	On	13/06/2014	16.04	Call	Foreign Exchange Future	1,174.75550	1.17476	986.82770	0.98683		1,174.756	14.31	0.00	0	0.00
£ / R	On	13/06/2014	16.04	Put	Foreign Exchange Future	576.35550	0.57636	731.52770	0.73153		576.356	14.31	0.00	0	0.00
£ / R	On	13/06/2014	16.05	Put	Foreign Exchange Future	581.08730	0.58109	736.90610	0.73691		581.087	14.32	0.00	0	0.00
£ / R	On	13/06/2014	16.05	Call	Foreign Exchange Future	1,169.48730	1.16949	982.20610	0.98221		1,169.487	14.32	0.00	0	0.00
£ / R	On	13/06/2014	16.06	Call	Foreign Exchange Future	1,164.23980	1.16424	977.60430	0.97760		1,164.240	14.33	0.00	0	0.00
£ / R	On	13/06/2014	16.06	Put	Foreign Exchange Future	585.83980	0.58584	742.30430	0.74230		585.840	14.33	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future	0.10424	0.10424	0.10294	0.10294			14.35	0.00	0	241.00
¥ / R	On	16/09/2013	0.09	Call	Foreign Exchange Future	1,424.01250	0.01424	1,294.38790	0.01294		1,424.013	19.47	0.00	0	0.00
¥ / R	On	16/09/2013	0.09	Put	Foreign Exchange Future	0.51250	0.00001	0.68790	0.00001		0.513	19.47	0.00	0	0.00
¥ / R	On	16/09/2013	0.10	Call	Foreign Exchange Future	454.60880	0.00455	345.56000	0.00346		454.609	14.35	0.00	0	0.00
¥ / R	On	16/09/2013	0.10	Put	Foreign Exchange Future	31.10880	0.00031	51.86000	0.00052		31.109	14.35	0.00	0	0.00
¥ / R	On	16/09/2013	0.11	Call	Foreign Exchange Future	34.42180	0.00034	20.52750	0.00021		34.422	17.43	0.00	0	0.00
¥ / R	On	16/09/2013	0.11	Put	Foreign Exchange Future	610.92180	0.00611	726.82750	0.00727		610.922	17.43	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.10565	0.10565	0.10429	0.10429			16.08	2,641.13	25	14,275.00
¥ / R	On	13/12/2013	0.09	Call	Foreign Exchange Future	1,577.98280	0.01578	1,447.62320	0.01448		1,577.983	16.04	0.00	0	0.00
¥ / R	On	13/12/2013	0.09	Put	Foreign Exchange Future	13.48280	0.00013	18.42320	0.00018		13.483	16.04	0.00	0	0.00
¥ / R	On	13/12/2013	0.10	Call	Foreign Exchange Future	720.16750	0.00720	618.60780	0.00619		720.168	16.08	0.00	0	0.00
¥ / R	On	13/12/2013	0.10	Put	Foreign Exchange Future	155.66750	0.00156	189.40780	0.00189		155.668	16.08	0.00	0	0.00
¥ / R	On	13/12/2013	0.11	Call	Foreign Exchange Future	259.11340	0.00259	211.73600	0.00212		259.113	18.29	0.00	0	0.00
¥ / R	On	13/12/2013	0.11	Put	Foreign Exchange Future	694.61340	0.00695	782.53600	0.00783		694.613	18.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
€ / R	On	16/09/2013			Foreign Exchange Future		13.63640		13.63640		13.39530	13.39530				
€ / R	On	16/09/2013	11.30	Put	Foreign Exchange Future		0.12130		0.00012		0.17400	0.00017	0.121	0.00	72,670.00	
€ / R	On	16/09/2013	11.30	Call	Foreign Exchange Future		2,336.52130		2.33652		2,095.47400	2.09547	2,336.521	0.00	29,000.00	
€ / R	On	16/09/2013	11.50	Call	Foreign Exchange Future		2,136.64300		2.13664		1,895.66540	1.89567	2,136.643	0.00	0.00	
€ / R	On	16/09/2013	11.50	Put	Foreign Exchange Future		0.24300		0.00024		0.36540	0.00037	0.243	0.00	0.00	
€ / R	On	16/09/2013	11.55	Put	Foreign Exchange Future		0.28890		0.00029		0.43930	0.00044	0.289	0.00	400.00	
€ / R	On	16/09/2013	11.55	Call	Foreign Exchange Future		2,086.68890		2.08669		1,845.73930	1.84574	2,086.689	0.00	500.00	
€ / R	On	16/09/2013	11.99	Call	Foreign Exchange Future		1,647.70020		1.64770		1,407.46700	1.40747	1,647.700	0.00	0.00	
€ / R	On	16/09/2013	11.99	Put	Foreign Exchange Future		1.30020		0.00130		2.16700	0.00217	1.300	0.00	0.00	
€ / R	On	16/09/2013	12.00	Call	Foreign Exchange Future		1,637.74490		1.63774		1,397.54560	1.39755	1,637.745	0.00	0.00	
€ / R	On	16/09/2013	12.00	Put	Foreign Exchange Future		1.34490		0.00134		2.24560	0.00225	1.345	0.00	0.00	
€ / R	On	16/09/2013	12.01	Put	Foreign Exchange Future		1.39110		0.00139		2.32700	0.00233	1.391	0.00	0.00	
€ / R	On	16/09/2013	12.01	Call	Foreign Exchange Future		1,627.79110		1.62779		1,387.62700	1.38763	1,627.791	0.00	0.00	
€ / R	On	16/09/2013	12.05	Call	Foreign Exchange Future		1,587.99190		1.58799		1,347.98240	1.34798	1,587.992	0.00	0.00	
€ / R	On	16/09/2013	12.05	Put	Foreign Exchange Future		1.59190		0.00159		2.68240	0.00268	1.592	0.00	400.00	
€ / R	On	16/09/2013	12.10	Put	Foreign Exchange Future		1.88320		0.00188		3.04720	0.00305	1.883	0.00	0.00	
€ / R	On	16/09/2013	12.10	Call	Foreign Exchange Future		1,538.28320		1.53828		1,298.34720	1.29835	1,538.283	0.00	30,800.00	
€ / R	On	16/09/2013	12.25	Call	Foreign Exchange Future		1,389.50570		1.38951		1,149.79990	1.14980	1,389.506	0.00	500.00	
€ / R	On	16/09/2013	12.25	Put	Foreign Exchange Future		3.10570		0.00311		4.49990	0.00450	3.106	0.00	0.00	
€ / R	On	16/09/2013	12.35	Put	Foreign Exchange Future		3.94600		0.00395		5.88260	0.00588	3.946	0.00	200.00	
€ / R	On	16/09/2013	12.35	Call	Foreign Exchange Future		1,290.34600		1.29035		1,051.18260	1.05118	1,290.346	0.00	0.00	
€ / R	On	16/09/2013	12.55	Call	Foreign Exchange Future		1,092.88380		1.09288		855.55850	0.85556	1,092.884	0.00	200.00	
€ / R	On	16/09/2013	12.55	Put	Foreign Exchange Future		6.48380		0.00648		10.25850	0.01026	6.484	490,734,000.00	36,000	46,000.00
€ / R	On	16/09/2013	12.85	Put	Foreign Exchange Future		14.31560		0.01432		29.68180	0.02968	14.316	0.00	0.00	
€ / R	On	16/09/2013	12.85	Call	Foreign Exchange Future		800.71560		0.80072		574.98180	0.57498	800.716	0.00	0.00	
€ / R	On	16/09/2013	13.10	Put	Foreign Exchange Future		39.69100		0.03969		0.00000	0.00000	39.691	811,074,250.00	59,500	36,000.00
€ / R	On	16/09/2013	13.10	Call	Foreign Exchange Future		576.09100		0.57609		0.00000	0.00000	576.091	0.00	0.00	
€ / R	On	16/09/2013	13.80	Put	Foreign Exchange Future		317.70690		0.31771		483.63030	0.48363	317.707	0.00	0.00	
€ / R	On	16/09/2013	13.80	Call	Foreign Exchange Future		154.10690		0.15411		78.93030	0.07893	154.107	88,604,750.00	6,500	24,712.00
€ / R	On	16/09/2013	14.50	Put	Foreign Exchange Future		896.17950		0.89618		1,120.05490	1.12005	896.179	0.00	0.00	
€ / R	On	16/09/2013	14.50	Call	Foreign Exchange Future		32.57950		0.03258		15.35490	0.01535	32.579	0.00	7,900.00	
€ / R	On	21/11/2013			Any day expiry		12.07570		12.07570		12.07570	12.07570		0.00	0.00	
€ / R	On	21/11/2013	11.89	Call	Any day expiry		417.55120		0.41755		422.41970	0.42242	417.551	0.00	0.00	
€ / R	On	21/11/2013	11.89	Put	Any day expiry		231.85120		0.23185		236.71970	0.23672	231.851	0.00	0.00	
€ / R	On	21/11/2013	11.90	Call	Any day expiry		412.03390		0.41203		416.92270	0.41692	412.034	0.00	0.00	
€ / R	On	21/11/2013	11.90	Put	Any day expiry		236.33390		0.23633		241.22270	0.24122	236.334	0.00	0.00	
€ / R	On	21/11/2013	11.91	Call	Any day expiry		406.57050		0.40657		411.47880	0.41148	406.571	0.00	0.00	
€ / R	On	21/11/2013	11.91	Put	Any day expiry		240.87050		0.24087		245.77880	0.24578	240.870	0.00	0.00	
€ / R	On	13/12/2013			Foreign Exchange Future		13.81790		13.81790		13.56890	13.56890		7,738,024.00	560	32,591.00
€ / R	On	13/12/2013	11.20	Call	Foreign Exchange Future		2,627.97340		2.62797		2,380.00880	2.38001	2,627.973	0.00	0.00	
€ / R	On	13/12/2013	11.20	Put	Foreign Exchange Future		10.07340		0.01007		11.10880	0.01111	10.073	0.00	0.00	
€ / R	On	13/12/2013	11.44	Call	Foreign Exchange Future		2,388.16660		2.38817		2,140.65560	2.14066	2,388.167	0.00	0.00	
€ / R	On	13/12/2013	11.44	Put	Foreign Exchange Future		13.26660		0.01327		14.75560	0.01476	13.267	0.00	0.00	
€ / R	On	13/12/2013	11.49	Put	Foreign Exchange Future		14.04710		0.01405		15.65580	0.01566	14.047	0.00	0.00	
€ / R	On	13/12/2013	11.49	Call	Foreign Exchange Future		2,338.94710		2.33895		2,091.55580	2.09156	2,338.947	0.00	0.00	
€ / R	On	13/12/2013	11.54	Call	Foreign Exchange Future		2,289.77710		2.28978		2,042.51580	2.04252	2,289.777	0.00	0.00	
€ / R	On	13/12/2013	11.54	Put	Foreign Exchange Future		14.87710		0.01488		16.61580	0.01662	14.877	0.00	0.00	
€ / R	On	13/12/2013	12.50	Call	Foreign Exchange Future		1,369.00900		1.36901		1,140.09000	1.14009	1,369.009	0.00	0.00	
€ / R	On	13/12/2013	12.50	Put	Foreign Exchange Future		51.10900		0.05111		71.19000	0.07119	51.109	0.00	200.00	
€ / R	On	13/12/2013	12.60	Put	Foreign Exchange Future		62.57300		0.06257		86.68870	0.08669	62.573	0.00	200.00	
€ / R	On	13/12/2013	12.60	Call	Foreign Exchange Future		1,280.47300		1.28047		1,055.58870	1.05559	1,280.473	0.00	0.00	
€ / R	On	13/12/2013	13.10	Put	Foreign Exchange Future		154.07780		0.15408		218.29560	0.21830	154.078	0.00	0.00	
€ / R	On	13/12/2013	13.10	Call	Foreign Exchange Future		871.97780		0.87198		687.19560	0.68720	871.978	0.00	200.00	
€ / R	On	17/03/2014			Foreign Exchange Future		14.02030		14.02030		13.76120	13.76120		0.00	7,837.00	
€ / R	On	17/03/2014	12.49	Call	Foreign Exchange Future		1,633.48550		1.63349		1,400.76980	1.40077	1,633.485	0.00	0.00	
€ / R	On	17/03/2014	12.49	Put	Foreign Exchange Future		103.18550		0.10319		129.56980	0.12957	103.185	0.00	0.00	
€ / R	On	17/03/2014	12.50	Call	Foreign Exchange Future		1,624.73920		1.62474		1,392.67380	1.39267	1,624.739	0.00	0.00	

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	12.50	Put	104.43920		0.10444		131.47380	0.13147	104.439	14.19	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,616.00820		1.61601		1,384.59870	1.38460	1,616.008	14.18	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	105.70820		0.10571		133.39870	0.13340	105.708	14.18	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.22420		14.22420		13.95210	13.95210		15.35	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	982.33150		0.98233		829.94530	0.82995	982.331	14.77	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	548.13150		0.54813		667.84530	0.66785	548.132	14.77	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	977.38210		0.97738		825.60970	0.82561	977.382	14.79	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	553.18210		0.55318		673.50970	0.67351	553.182	14.79	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	972.45640		0.97246		821.30160	0.82130	972.456	14.80	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	558.25640		0.55826		679.20160	0.67920	558.256	14.80	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.65830		14.65830		14.38040	14.38040		16.05	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	553.67920		0.55368		652.43180	0.65243	553.679	14.85	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,521.97920		1.52198		1,342.83180	1.34283	1,521.979	14.85	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,516.27760		1.51628		1,337.85000	1.33785	1,516.278	14.86	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	557.97760		0.55798		657.45000	0.65745	557.978	14.86	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,510.60060		1.51060		1,332.88740	1.33289	1,510.601	14.87	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	562.30060		0.56230		662.48740	0.66249	562.301	14.87	0.00	0	0.00
2025	On 07/11/2013	Bond Future			108.56074		108.56074		108.58086	108.58086			0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	2,429.26000		2.42926		2,409.14000	2.40914	2,429.260		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	2,439.26000		2.43926		2,419.14000	2.41914	2,439.260		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.01	Put	2,449.26000		2.44926		2,429.14000	2.42914	2,449.260		0.00	0	0.00
2038	On 07/11/2013	Bond Future			104.70832		104.70832		104.72621	104.72621			0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	5,281.68000		5.28168		5,263.79000	5.26379	5,281.680		0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Put	5,291.68000		5.29168		5,273.79000	5.27379	5,291.680		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	5,301.68000		5.30168		5,283.79000	5.28379	5,301.680		0.00	0	0.00
2050	On 07/11/2013	Bond Future			106.84531		106.84531		106.86313	106.86313			0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	3,144.69000		3.14469		3,126.87000	3.12687	3,144.690		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	3,154.69000		3.15469		3,136.87000	3.13687	3,154.690		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	3,164.69000		3.16469		3,146.87000	3.14687	3,164.690		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 07/11/2013	Index Future			401.87500		401.87500		405.82000	405.82000			0.00	0	0.00
AL37	On 06/02/2014	Index Future			407.14800		407.14800		411.14500	411.14500			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			469.05800		469.05800		476.28100	476.28100			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			475.21300		475.21300		482.53100	482.53100			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			420.98300		420.98300		425.92700	425.92700			0.00	0	770.00
ALBI	On 06/02/2014	Index Future			426.50700		426.50700		431.51600	431.51600			0.00	0	73.00
AU\$ / R	On 20/08/2013	Any day expiry			9.30890		9.30890		9.21450	9.21450		13.55	0.00	0	0.00
AU\$ / R	On 20/08/2013	Any day expiry	9.05	Call	259.13000		0.25913		170.54120	0.17054	259.130	21.81	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AU\$ / R	On	20/08/2013	Any day expiry	9.05	Put	0.23000	0.00023		6.04120	0.00604	0.230	21.81	0.00	0	0.00
AU\$ / R	On	20/08/2013	Any day expiry	9.06	Call	249.17230	0.24917		161.42470	0.16142	249.172	21.48	0.00	0	0.00
AU\$ / R	On	20/08/2013	Any day expiry	9.06	Put	0.27230	0.00027		6.92470	0.00692	0.272	21.48	0.00	0	4,000.00
AU\$ / R	On	20/08/2013	Any day expiry	9.07	Call	239.22310	0.23922		152.42530	0.15243	239.223	21.15	0.00	0	0.00
AU\$ / R	On	20/08/2013	Any day expiry	9.07	Put	0.32310	0.00032		7.92530	0.00793	0.323	21.15	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future			9.33090	9.33090		9.23710	9.23710		11.73	56,078,709.00	6,010	7,617.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.50	Call	832.38770	0.83239		740.60400	0.74060	832.388	14.87	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.50	Put	1.48770	0.00149		3.50400	0.00350	1.488	14.87	0.00	0	201.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.80	Call	536.74090	0.53674		446.96040	0.44696	536.741	12.50	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.80	Put	5.84090	0.00584		9.86040	0.00986	5.841	12.50	0.00	0	201.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Call	450.93220	0.45093		366.42980	0.36643	450.932	12.07	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Put	10.03220	0.01003		19.32980	0.01933	10.032	12.07	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.90	Call	441.68760	0.44169		357.82270	0.35782	441.688	12.06	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.90	Put	10.78760	0.01079		20.72270	0.02072	10.788	12.06	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.91	Call	432.49060	0.43249		349.29360	0.34929	432.491	12.05	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.91	Put	11.59060	0.01159		22.19360	0.02219	11.591	12.05	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	9.30	Put	105.89600	0.10590		162.04090	0.16204	105.896	11.73	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	9.30	Call	136.79600	0.13680		99.14090	0.09914	136.796	11.73	0.00	0	201.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	10.30	Put	971.71090	0.97171		1,065.15800	1.06516	971.711	16.66	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	10.30	Call	2.61090	0.00261		2.25800	0.00226	2.611	16.66	0.00	0	201.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future			9.39460	9.39460		9.29670	9.29670		11.97	2,254,704.00	240	10,945.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	8.30	Call	1,107.61670	1.10762		1,014.15610	1.01416	1,107.617	13.19	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	8.30	Put	13.01670	0.01302		17.45610	0.01746	13.017	13.19	0.00	0	201.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	8.60	Call	823.18430	0.82318		730.42130	0.73042	823.184	12.15	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	8.60	Put	28.58430	0.02858		33.72130	0.03372	28.584	12.15	0.00	0	100.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.30	Put	206.16170	0.20616		256.81830	0.25682	206.162	11.92	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.30	Call	300.76170	0.30076		253.51830	0.25352	300.762	11.92	0.00	0	201.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.46	Call	224.55370	0.22455		187.67350	0.18767	224.554	12.07	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.46	Put	289.95370	0.28995		350.97350	0.35097	289.954	12.07	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.47	Call	220.49560	0.22050		184.05450	0.18405	220.496	12.09	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.47	Put	295.89560	0.29590		357.35450	0.35735	295.896	12.09	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.48	Call	216.49760	0.21650		180.49360	0.18049	216.498	12.11	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.48	Put	301.89760	0.30190		363.79360	0.36379	301.898	12.11	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.60	Call	173.03780	0.17304		143.18980	0.14319	173.038	12.32	0.00	0	100.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.60	Put	378.43780	0.37844		446.48980	0.44649	378.438	12.32	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	10.30	Put	943.90830	0.94391		1,031.12990	1.03113	943.908	13.24	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	10.30	Call	38.50830	0.03851		27.82990	0.02783	38.508	13.24	0.00	0	201.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	10.60	Put	1,229.28020	1.22928		1,318.19960	1.31820	1,229.280	14.32	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	10.60	Call	23.88020	0.02388		14.89960	0.01490	23.880	14.32	0.00	0	100.00
AU\$ / R	On	17/03/2014	Foreign Exchange Future			9.47270	9.47270		9.37050	9.37050		12.13	94,727.00	10	3,640.00
AU\$ / R	On	17/03/2014	Foreign Exchange Future	9.49	Call	339.29390	0.33929		296.18790	0.29619	339.294	12.13	0.00	0	0.00
AU\$ / R	On	17/03/2014	Foreign Exchange Future	9.49	Put	356.59390	0.35659		415.68790	0.41569	356.594	12.13	0.00	0	0.00
AU\$ / R	On	17/03/2014	Foreign Exchange Future	9.50	Call	334.70220	0.33470		292.31850	0.29232	334.702	12.13	0.00	0	0.00
AU\$ / R	On	17/03/2014	Foreign Exchange Future	9.50	Put	362.00220	0.36200		421.81850	0.42182	362.002	12.13	0.00	0	0.00
AU\$ / R	On	17/03/2014	Foreign Exchange Future	9.51	Call	330.44260	0.33044		288.49210	0.28849	330.443	12.15	0.00	0	0.00
AU\$ / R	On	17/03/2014	Foreign Exchange Future	9.51	Put	367.74260	0.36774		427.99210	0.42799	367.743	12.15	0.00	0	0.00
AU\$ / R	On	13/06/2014	Foreign Exchange Future			9.55440	9.55440		9.44510	9.44510		12.26	0.00	0	0.00
AU\$ / R	On	13/06/2014	Foreign Exchange Future	9.89	Call	296.14040	0.29614		259.94120	0.25994	296.140	12.67	0.00	0	0.00
AU\$ / R	On	13/06/2014	Foreign Exchange Future	9.89	Put	631.74040	0.63174		704.84120	0.70484	631.740	12.67	0.00	0	0.00
AU\$ / R	On	13/06/2014	Foreign Exchange Future	9.90	Put	638.56150	0.63856		711.99880	0.71200	638.562	12.69	0.00	0	0.00
AU\$ / R	On	13/06/2014	Foreign Exchange Future	9.90	Call	292.96150	0.29296		257.09880	0.25710	292.962	12.69	0.00	0	0.00
AU\$ / R	On	13/06/2014	Foreign Exchange Future	9.91	Call	289.81370	0.28981		254.37530	0.25438	289.814	12.70	0.00	0	0.00
AU\$ / R	On	13/06/2014	Foreign Exchange Future	9.91	Put	645.41370	0.64541		719.27530	0.71928	645.414	12.70	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			10.02000	10.02000		9.93090	9.93090		13.58	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future	7.25	Call	2,834.56250	2.83456		2,747.08750	2.74709	2,834.563	14.78	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future	7.25	Put	64.56250	0.06456		66.18750	0.06619	64.563	14.78	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future	7.30	Put	68.16280	0.06816		70.12680	0.07013	68.163	14.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,788.16280		2.78816	2,701.02680	2.70103		2,788.163	14.72	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,741.92440		2.74192	2,655.15170	2.65515		2,741.924	14.66	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	71.92440		0.07192	74.25170	0.07425		71.924	14.66	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.88460		9.88460	9.70110	9.70110			12.36	247,115.00	25	50.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	796.94850		0.79695	617.49990	0.61750		796.949	14.32	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	2.34850		0.00235	6.39990	0.00640		2.348	14.32	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	787.05590		0.78706	607.81740	0.60782		787.056	14.25	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	2.45590		0.00246	6.71740	0.00672		2.456	14.25	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	777.20570		0.77721	598.15060	0.59815		777.206	14.22	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	2.60570		0.00261	7.05060	0.00705		2.606	14.22	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.99070		9.99070	9.80130	9.80130			14.41	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	350.67580		0.35068	253.48970	0.25349		350.676	14.49	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	299.97580		0.29998	392.18970	0.39219		299.976	14.49	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	346.07170		0.34607	249.86400	0.24986		346.072	14.51	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	305.37170		0.30537	398.56400	0.39856		305.372	14.51	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	341.51760		0.34152	246.28260	0.24628		341.518	14.53	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	310.81760		0.31082	404.98260	0.40498		310.818	14.53	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			218.79500		218.79500	-127.71990	-127.71990				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			518.80270		518.80270	442.98020	442.98020				0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			632.01500		632.01500	511.17120	511.17120				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			442.93290		442.93290	309.31710	309.31710				0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			182.25160		182.25160	121.58990	121.58990				0.00	0	5,000.00
CF CANDO CAEM	On 16/09/2013	Can-Do Future			106.44550		106.44550	106.44550	106.44550				0.00	0	0.00
CF CANDO CAEN	On 16/09/2013	Can-Do Future			142.42370		142.42370	77.78720	77.78720				0.00	0	2,830.00
CF CANDO CAEO	On 26/08/2013	Can-Do Future			19.22450		19.22450	35.71060	35.71060				0.00	0	5,000.00
CF CANDO CAEP	On 30/08/2013	Can-Do Future			36.36650		36.36650	57.69480	57.69480				0.00	0	12,500.00
CF CANDO CAER	On 30/08/2013	Can-Do Future			7,646.97480		7,646.97480	3,735.80740	3,735.80740				0.00	0	30.00
CF CANDO CAES	On 17/09/2013	Can-Do Future			6,690.09580		6,690.09580	3,903.77670	3,903.77670				0.00	0	20.00
CHF / R	On 16/09/2013	Foreign Exchange Future			11.04410		11.04410	10.85350	10.85350			14.80	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	1,207.98090		1.20798	1,019.22340	1.01922		1,207.981	19.98	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	3.88090		0.00388	5.72340	0.00572		3.881	19.98	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	1,198.13230		1.19813	1,009.32280	1.00932		1,198.132	19.95	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	4.03230		0.00403	5.82280	0.00582		4.032	19.95	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	1,188.28930		1.18829	999.42450	0.99942		1,188.289	19.91	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	4.18930		0.00419	5.92450	0.00592		4.189	19.91	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.19640		11.19640	10.99940	10.99940			15.27	279,910.00	25	75.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	194.91150		0.19491	268.66260	0.26866		194.912	14.67	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	601.31150		0.60131	478.06260	0.47806		601.312	14.67	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	595.08440		0.59508	472.66200	0.47266		595.084	14.68	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	198.68440		0.19868	273.26200	0.27326		198.684	14.68	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	588.90440		0.58890	467.30420	0.46730		588.904	14.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	202.50440		0.20250		277.90420	0.27790	202.504	14.69	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future			1.66760		1.66760		1.64220	1.64220		14.86	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,778.63430		0.17786		1,525.29660	0.15253	1,778.634	17.52	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	2.63430		0.00026		3.29660	0.00033	2.634	17.52	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	3.48330		0.00035		4.43140	0.00044	3.483	17.23	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,679.48330		0.16795		1,426.43140	0.14264	1,679.483	17.23	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,580.34520		0.15803		1,327.99460	0.13280	1,580.345	16.80	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	4.34520		0.00043		5.99460	0.00060	4.345	16.80	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future			1.68030		1.68030		1.65450	1.65450		15.01	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	726.43920		0.07264		572.50880	0.05725	726.439	15.01	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	423.43920		0.04234		527.50880	0.05275	423.439	15.01	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	676.16690		0.06762		530.27000	0.05303	676.167	15.15	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	473.16690		0.04732		585.27000	0.05853	473.167	15.15	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	525.83440		0.05258		645.87160	0.06459	525.834	15.29	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	628.83440		0.06288		490.87160	0.04909	628.834	15.29	0.00	0	0.00
EL28	On 07/11/2013	Bond Future			108.86244		108.86244		108.88091	108.88091			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	1,127.56000		1.12756		1,109.09000	1.10909	1,127.560		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	1,137.56000		1.13756		1,119.09000	1.11909	1,137.560		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	1,147.56000		1.14756		1,129.09000	1.12909	1,147.560		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future			10.15027		78.73304		9.98160	79.91973			0.00	0	6,292.00
ES33	On 07/11/2013	Bond Future	8.49	Put	13,031.20000		13.03120		11,844.51000	11.84451	13,031.200		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	12,942.92000		12.94292		11,756.23000	11.75623	12,942.920		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	12,854.77000		12.85477		11,668.08000	11.66808	12,854.770		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			10.28876		79.76620		10.11413	80.96849			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	5,369.97000		5.36997		4,167.68000	4.16768	5,369.970		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	5,294.44000		5.29444		4,092.15000	4.09215	5,294.440		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	5,219.02000		5.21902		4,016.73000	4.01673	5,219.020		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI			420.77400		420.77400		425.68200	425.68200			21,038,700.00	5	107.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	252,160.00000		25.21600		203,080.00000	20.30800	252,160.000		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	252,260.00000		25.22600		203,180.00000	20.31800	252,260.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	252,360.00000		25.23600		203,280.00000	20.32800	252,360.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			426.29500		426.29500		431.26800	431.26800			0.00	0	268.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GOVI	On 06/02/2014	GOVI	439.99	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	136,950.00000	13.69500	87,220.00000	8.72200	136,950.000				0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	137,050.00000	13.70500	87,320.00000	8.73200	137,050.000				0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	137,150.00000	13.71500	87,420.00000	8.74200	137,150.000				0.00	0	0.00
GOVI	On 08/05/2014	GOVI			432.03500	432.03500	437.07500	437.07500					0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Call	0.00000	0.00000	0.00000	0.00000	0.000				0.00	0	0.00
GOVI	On 08/05/2014	GOVI	441.99	Put	99,550.00000	9.95500	49,150.00000	4.91500	99,550.000				0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Call	0.00000	0.00000	0.00000	0.00000	0.000				0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Put	99,650.00000	9.96500	49,250.00000	4.92500	99,650.000				0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Call	0.00000	0.00000	0.00000	0.00000	0.000				0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Put	99,750.00000	9.97500	49,350.00000	4.93500	99,750.000				0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000					0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
IGOV	On 07/11/2013	Index Future			194.90500	194.90500	195.16900	195.16900					0.00	0	1,078.00
IGOV	On 06/02/2014	Index Future			197.48600	197.48600	197.75400	197.75400					0.00	0	166.00
ILBI	On 07/11/2013	Index Future			527.85800	527.85800	527.01100	527.01100					0.00	0	0.00
ILBI	On 06/02/2014	Index Future			534.99900	534.99900	534.14000	534.14000					0.00	0	186.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000				15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773				15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139				15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468				15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581				15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909				15.00	0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.14000	94.86000	5.14000	94.86000					0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.18000	94.82000	5.15000	94.85000					0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future			5.24000	94.76000	5.19000	94.81000					0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future			5.32000	94.68000	5.25000	94.75000					0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.50000	94.50000	5.37000	94.63000					0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future			5.59000	94.41000	5.45000	94.55000					0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014	Jibar Tradeable Future			5.55000	94.45000	5.55000	94.45000					0.00	0	0.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.92000	94.08000	5.75000	94.25000					0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			6.29000	93.71000	6.11000	93.89000					0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.64000	93.36000	6.44000	93.56000					0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.92000	93.08000	6.72000	93.28000					0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			7.22000	92.78000	7.02000	92.98000					0.00	0	250.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.51000	92.49000	7.28000	92.72000					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NZ\$ / R					8.24820		8.13660	8.13660		10.49	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			659.40230	0.65940	548.79150	0.54879	659.402	13.29	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	1.20230	0.00120	2.19150	0.00219	1.202	13.29	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	649.46870	0.64947	538.92340	0.53892	649.469	13.20	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	1.26870	0.00127	2.32340	0.00232	1.269	13.20	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	639.53900	0.63954	529.06380	0.52906	639.539	13.11	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	1.33900	0.00134	2.46380	0.00246	1.339	13.11	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.31470	8.31470	8.19800	8.19800		11.22	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	307.32150	0.30732	232.24640	0.23225	307.322	11.27	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	132.62150	0.13262	174.24640	0.17425	132.621	11.27	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	301.12190	0.30112	226.86760	0.22687	301.122	11.26	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	136.42190	0.13642	178.86760	0.17887	136.422	11.26	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	140.29570	0.14030	183.56540	0.18357	140.296	11.26	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	294.99570	0.29500	221.56540	0.22157	294.996	11.26	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future			9.62930	9.62930	0.10384	9.75210	9.75210	14.78	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Call	305.69420	0.03057	0.10384	522.28710	0.05223	305.694	14.52	0.00	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Put	4,412.69420	0.44127	0.10384	3,401.28710	0.34013	4,412.694	14.52	0.00	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Call	291.12770	0.02911	0.10384	500.04250	0.05000	291.128	14.51	0.00	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Put	4,498.12770	0.44981	0.10384	3,479.04250	0.34790	4,498.128	14.51	0.00	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Call	277.12910	0.02771	0.10384	478.55470	0.04786	277.129	14.50	0.00	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Put	4,584.12910	0.45841	0.10384	3,557.55470	0.35576	4,584.129	14.50	0.00	0.00
R023	On 07/11/2013	Bond Future			8.37626	97.55327		8.09249	99.33618		0.00	0	11,644.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000	0.00000		0.00000	0.00000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	12,688.86000	12.68886	10,905.95000	10.90595	12,688.860		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000	0.00000		0.00000	0.00000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	12,616.13000	12.61613	10,833.22000	10.83322	12,616.130		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000	0.00000		0.00000	0.00000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	12,543.45000	12.54345	10,760.54000	10.76054	12,543.450		0.00	0	0.00
R023	On 06/02/2014	Bond Future			8.50037	98.83343		8.20473	100.63977		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	4,095.78000	4.09578	2,289.44000	2.28944	4,095.780		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000	0.00000		0.00000	0.00000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000	0.00000		0.00000	0.00000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	4,032.10000	4.03210	2,225.76000	2.22576	4,032.100		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000	0.00000		0.00000	0.00000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	3,968.46000	3.96846	2,162.12000	2.16212	3,968.460		0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.53233	114.03618		6.30630	114.45397		0.00	0	31,050.00
R157	On 07/11/2013	Bond Future	5.59	Call	108.38000	0.10838	186.96000	0.18696	108.380	2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,864.02000	1.86402	1,524.81000	1.52481	1,864.020	2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	111.03000	0.11103	190.97000	0.19097	111.030	2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,847.85000	1.84785	1,510.00000	1.51000	1,847.850	2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,831.73000	1.83173	1,495.25000	1.49525	1,831.730	2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	113.73000	0.11373	195.04000	0.19504	113.730	2.96	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.75974	115.53264		6.49330	115.95595		0.00	0	100.00
R157	On 06/02/2014	Bond Future	5.64	Call	241.55000	0.24155	346.57000	0.34657	241.550	2.69	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	2,035.66000	2.03566	1,717.37000	1.71737	2,035.660	2.69	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	245.01000	0.24501	351.08000	0.35108	245.010	2.69	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	2,022.92000	2.02292	1,705.68000	1.70568	2,022.920	2.69	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	248.51000	0.24851	355.62000	0.35562	248.510	2.69	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	2,010.23000	2.01023	1,694.03000	1.69403	2,010.230	2.69	0.00	0	0.00
R157	On 08/05/2014	Bond Future			7.02659	110.28006		6.70554	110.70915		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	92.83000	0.09283	148.55000	0.14855	92.830	2.06	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,580.33000	2.58033	2,206.96000	2.20696	2,580.330	2.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R157	On 08/05/2014	Bond Future	5.20	Call	94.20000		0.09420		150.56000	0.15056	94.200	2.06	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,567.94000		2.56794		2,195.21000	2.19521	2,567.940	2.06	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	95.59000		0.09559		152.59000	0.15259	95.590	2.06	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,555.57000		2.55557		2,183.48000	2.18348	2,555.570	2.06	0.00	0	0.00
R157	On 07/08/2014	Bond Future			7.40066		111.77378		6.99977	112.20870		2.10	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	604.64000		0.60464		790.40000	0.79040	604.640	2.09	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	1,322.80000		1.32280		1,073.64000	1.07364	1,322.800	2.09	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	608.73000		0.60873		795.29000	0.79529	608.730	2.09	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	1,315.97000		1.31597		1,067.61000	1.06761	1,315.970	2.09	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	612.84000		0.61284		800.21000	0.80021	612.840	2.09	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	1,309.16000		1.30916		1,061.61000	1.06161	1,309.160	2.09	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/11/2013	Bond Future			8.68093		118.18731		8.47549	119.95191		14.94	0.00	0	56,778.00
R186	On 07/11/2013	Bond Future	6.50	Put	20,884.21000		20.88421		19,149.37000	19.14937	20,884.210	14.64	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.50	Call	26.03000		0.02603		55.79000	0.05579	26.030	14.64	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.75	Put	18,269.45000		18.26945		16,562.15000	16.56215	18,269.450	14.64	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	57.68000		0.05768		114.98000	0.11498	57.680	14.64	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Call	1,167.92000		1.16792		1,723.79000	1.72379	1,167.920	14.79	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	7,166.71000		7.16671		5,957.98000	5.95798	7,166.710	14.79	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	1,493.58000		1.49358		2,145.85000	2.14585	1,493.580	14.84	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	6,223.44000		6.22344		5,111.11000	5.11111	6,223.440	14.84	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	6,158.93000		6.15893		5,053.64000	5.05364	6,158.930	14.84	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	1,518.99000		1.51899		2,178.30000	2.17830	1,518.990	14.84	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	1,544.69000		1.54469		2,211.07000	2.21107	1,544.690	14.84	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	6,094.81000		6.09481		4,996.59000	4.99659	6,094.810	14.84	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	1,789.97000		1.78997		2,520.76000	2.52076	1,789.970	14.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	5,535.95000		5.53595		4,502.14000	4.50214	5,535.950	14.87	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.50	Call	2,600.33000		2.60033		3,512.86000	3.51286	2,600.330	14.94	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	4,152.39000		4.15239		3,300.32000	3.30032	4,152.390	14.94	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.75	Call	3,615.99000		3.61599		4,705.11000	4.70511	3,615.990	15.06	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	3,031.25000		3.03125		2,355.77000	2.35577	3,031.250	15.06	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	4,816.64000		4.81664		6,065.76000	6.06576	4,816.640	15.19	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	2,150.53000		2.15053		1,635.05000	1.63505	2,150.530	15.19	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.79545		114.44888		8.58238	116.23669		15.27	0.00	0	100.00
R186	On 06/02/2014	Bond Future	7.74	Call	1,591.63000		1.59163		2,101.41000	2.10141	1,591.630	15.05	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	10,849.52000		10.84952		9,571.49000	9.57149	10,849.520	15.05	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	1,611.90000		1.61190		2,126.18000	2.12618	1,611.900	15.05	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	10,777.19000		10.77719		9,503.66000	9.50366	10,777.190	15.05	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	1,632.35000		1.63235		2,151.15000	2.15115	1,632.350	15.05	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	10,705.13000		10.70513		9,436.12000	9.43612	10,705.130	15.05	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.91176		115.99041		8.69063	117.80240		14.93	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,154.69000		1.15469		1,497.54000	1.49754	1,154.690	14.67	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	17,387.79000		17.38779		15,918.65000	15.91865	17,387.790	14.67	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,167.67000		1.16767		1,513.44000	1.51344	1,167.670	14.67	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	17,303.03000		17.30303		15,836.81000	15.83681	17,303.030	14.67	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,180.77000		1.18077		1,529.47000	1.52947	1,180.770	14.67	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	17,218.50000		17.21850		15,755.21000	15.75521	17,218.500	14.67	0.00	0	0.00
R186	On 07/08/2014	Bond Future			9.03142		112.27084		8.80187	114.10743		14.93	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,084.67000		4.08467		4,860.89000	4.86089	4,084.670	14.81	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	10,172.76000		10.17276		9,112.39000	9.11239	10,172.760	14.81	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,113.84000		4.11384		4,893.65000	4.89365	4,113.840	14.81	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R186	On 07/08/2014	Bond Future	8.30	Put	10,116.75000	10.11675	9,059.97000	9.05997	10,116.750	14.81	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	10,060.95000	10.06095	9,007.76000	9.00776	10,060.950	14.81	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,143.14000	4.14314	4,926.54000	4.92654	4,143.140	14.81	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 07/11/2013	Bond Future			277.46442	277.46442	277.51712	277.51712			0.00	0	2,097.00
R197	On 07/11/2013	Bond Future	279.99	Put	2,525.58000	2.52558	2,472.88000	2.47288	2,525.580		0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	2,535.58000	2.53558	2,482.88000	2.48288	2,535.580		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	2,545.58000	2.54558	2,492.88000	2.49288	2,545.580		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.60778	106.75882	5.49304	106.88356		1.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	68.71000	0.06871	94.41000	0.09441	68.710	1.73	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	962.67000	0.96267	863.63000	0.86363	962.670	1.73	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	70.51000	0.07051	96.68000	0.09668	70.510	1.73	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	953.47000	0.95347	854.90000	0.85490	953.470	1.73	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	72.34000	0.07234	98.99000	0.09899	72.340	1.74	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	944.30000	0.94430	846.21000	0.84621	944.300	1.74	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.70248	103.75201	5.55282	103.87842		1.48	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	250.42000	0.25042	301.84000	0.30184	250.420	1.47	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	641.85000	0.64185	566.86000	0.56686	641.850	1.47	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	253.42000	0.25342	305.24000	0.30524	253.420	1.47	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	636.36000	0.63636	561.77000	0.56177	636.360	1.47	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	630.90000	0.63090	556.70000	0.55670	630.900	1.47	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	256.45000	0.25645	308.66000	0.30866	256.450	1.47	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.82133	105.14946	5.60767	105.27763		0.77	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	58.83000	0.05883	84.52000	0.08452	58.830	0.75	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	710.56000	0.71056	608.08000	0.60808	710.560	0.75	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	59.84000	0.05984	85.85000	0.08585	59.840	0.75	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	705.51000	0.70551	603.35000	0.60335	705.510	0.75	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	60.86000	0.06086	87.19000	0.08719	60.860	0.75	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	700.47000	0.70047	598.63000	0.59863	700.470	0.75	0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.02773	102.16480	5.66620	102.29472		0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	191.25000	0.19125	244.29000	0.24429	191.250	0.76	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	456.71000	0.45671	379.83000	0.37983	456.710	0.76	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	454.41000	0.45441	377.77000	0.37777	454.410	0.76	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	192.56000	0.19256	245.84000	0.24584	192.560	0.76	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	193.88000	0.19388	247.39000	0.24739	193.880	0.76	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	452.13000	0.45213	375.72000	0.37572	452.130	0.76	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 07/11/2013	Bond Future			204.08829	204.08829	204.12360	204.12360			0.00	0	43,251.00
R202	On 07/11/2013	Bond Future	208.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	208.99	Put	4,901.71000	4.90171	4,866.40000	4.86640	4,901.710		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R202	On 07/11/2013	Bond Future	209.00	Put	4,911.71000		4.91171	4,876.40000	4.87640		4,911.710		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Put	4,921.71000		4.92171	4,886.40000	4.88640		4,921.710		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 07/11/2013	Bond Future			7.28449		104.48983	7.03998	105.31639			5.67	0.00	0	19,620.00
R203	On 07/11/2013	Bond Future	5.71	Put	5,493.18000		5.49318	4,702.01000	4.70201		5,493.180		5.54	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	25.81000		0.02581	61.20000	0.06120		25.810		5.54	0	15.00
R203	On 07/11/2013	Bond Future	5.99	Call	62.08000		0.06208	132.37000	0.13237		62.080		5.54	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	4,531.68000		4.53168	3,775.41000	3.77541		4,531.680		5.54	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	4,498.11000		4.49811	3,743.44000	3.74344		4,498.110		5.54	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	63.94000		0.06394	135.83000	0.13583		63.940		5.54	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	65.90000		0.06590	139.46000	0.13946		65.900		5.54	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	4,464.66000		4.46466	3,711.66000	3.71166		4,464.660		5.54	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000		0.000		5.85	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	102,260.31000		102.26031	103,086.87000	103.08687		102,260.310		5.85	0	0.00
R203	On 06/02/2014	Bond Future			7.45085		105.86101	7.18607	106.69849				5.23	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Put	5,040.07000		5.04007	4,315.25000	4.31525		5,040.070		5.12	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	179.85000		0.17985	292.51000	0.29251		179.850		5.12	0	16.00
R203	On 06/02/2014	Bond Future	6.14	Call	250.53000		0.25053	395.22000	0.39522		250.530		5.12	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	4,480.05000		4.48005	3,787.26000	3.78726		4,480.050		5.12	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	254.79000		0.25479	401.32000	0.40132		254.790		5.12	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	4,451.24000		4.45124	3,760.29000	3.76029		4,451.240		5.12	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	259.12000		0.25912	407.49000	0.40749		259.120		5.12	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	4,422.51000		4.42251	3,733.40000	3.73340		4,422.510		5.12	0	0.00
R203	On 08/05/2014	Bond Future			7.62249		103.12585	7.33475	103.97467				4.78	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	165.19000		0.16519	261.31000	0.26131		165.190		4.66	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	5,879.85000		5.87985	5,127.15000	5.12715		5,879.850		4.66	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	167.81000		0.16781	265.12000	0.26512		167.810		4.66	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	5,851.09000		5.85109	5,099.58000	5.09958		5,851.090		4.66	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	170.46000		0.17046	268.97000	0.26897		170.460		4.66	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	5,822.36000		5.82236	5,072.05000	5.07205		5,822.360		4.66	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Put	2,015.37000		2.01537	1,588.66000	1.58866		2,015.370		4.77	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,359.80000		1.35980	1,781.91000	1.78191		1,359.800		4.77	0	16.00
R203	On 07/08/2014	Bond Future			7.81611		104.52261	7.50167	105.38296				4.78	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	2,769.46000		2.76946	2,285.40000	2.28540		2,769.460		4.76	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,324.85000		1.32485	1,701.14000	1.70114		1,324.850		4.76	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,335.68000		1.33568	1,713.88000	1.71388		1,335.680		4.76	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	2,752.59000		2.75259	2,270.44000	2.27044		2,752.590		4.76	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,346.56000		1.34656	1,726.67000	1.72667		1,346.560		4.76	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	2,735.79000		2.73579	2,255.55000	2.25555		2,735.790		4.76	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204	On 07/11/2013	Bond Future			7.52797		105.10607	7.27611	106.17763			7.58	0.00	0	29,092.00
R204	On 07/11/2013	Bond Future	6.29	Put	5,527.17000		5.52717	4,578.86000	4.57886		5,527.170		7.43	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	125.27000		0.12527	248.52000	0.24852		125.270		7.43	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	128.71000		0.12871	254.46000	0.25446		128.710		7.43	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	5,485.59000		5.48559	4,539.78000	4.53978		5,485.590		7.43	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	132.22000		0.13222	260.51000	0.26051		132.220		7.43	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	5,444.10000		5.44410	4,500.83000	4.50083		5,444.100		7.43	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	629.12000		0.62912	1,009.23000	1.00923		629.120		7.54	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future	7.00	Put	2,891.29000		2.89129		2,199.84000	2.19984	2,891.290	7.54	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.66742		102.45537		7.39956	103.54105		7.36	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	416.75000		0.41675		633.47000	0.63347	416.750	7.23	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	5,724.36000		5.72436		4,855.40000	4.85540	5,724.360	7.23	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	423.47000		0.42347		642.71000	0.64271	423.470	7.23	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	5,688.23000		5.68823		4,821.79000	4.82179	5,688.230	7.23	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	430.28000		0.43028		652.05000	0.65205	430.280	7.24	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	5,652.21000		5.65221		4,788.30000	4.78830	5,652.210	7.24	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.81473		103.83533		7.52901	104.93568		6.99	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	397.45000		0.39745		577.13000	0.57713	397.450	6.85	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	7,475.99000		7.47599		6,555.32000	6.55532	7,475.990	6.85	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	402.54000		0.40254		583.98000	0.58398	402.540	6.85	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	7,439.53000		7.43953		6,520.62000	6.52062	7,439.530	6.85	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	407.69000		0.40769		590.89000	0.59089	407.690	6.85	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	7,403.14000		7.40314		6,485.99000	6.48599	7,403.140	6.85	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.97515		101.21074		7.66958	102.32603		6.99	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	1,925.15000		1.92515		2,421.37000	2.42137	1,925.150	6.98	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	3,888.39000		3.88839		3,269.32000	3.26932	3,888.390	6.98	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	1,939.94000		1.93994		2,438.50000	2.43850	1,939.940	6.98	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	3,866.07000		3.86607		3,249.34000	3.24934	3,866.070	6.98	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	1,954.80000		1.95480		2,455.69000	2.45569	1,954.800	6.98	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	3,843.83000		3.84383		3,229.43000	3.22943	3,843.830	6.98	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R206	On 07/11/2013	Bond Future			6.05444		102.66016		5.74229	102.71578		0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	6.37000		0.00637		12.03000	0.01203	6.370	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	321.61000		0.32161		271.65000	0.27165	321.610	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	6.50000		0.00650		12.24000	0.01224	6.500	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	319.94000		0.31994		270.06000	0.27006	319.940	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	6.62000		0.00662		12.45000	0.01245	6.620	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	318.27000		0.31827		268.48000	0.26848	318.270	0.44	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/11/2013	Bond Future			7.85789		99.41904		7.60803	100.61062		9.56	0.00	0	27,380.00
R207	On 07/11/2013	Bond Future	6.69	Call	216.06000		0.21606		394.82000	0.39482	216.060	9.39	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	5,942.36000		5.94236		4,929.54000	4.92954	5,942.360	9.39	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	221.23000		0.22123		403.10000	0.40310	221.230	9.39	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	5,896.77000		5.89677		4,887.06000	4.88706	5,896.770	9.39	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	5,851.32000		5.85132		4,844.74000	4.84474	5,851.320	9.39	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	226.50000		0.22650		411.50000	0.41150	226.500	9.39	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.99168		97.08457		7.72836	98.29182		9.31	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	501.03000		0.50103		742.36000	0.74236	501.030	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	6,898.19000		6.89819		5,932.27000	5.93227	6,898.190	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	6,856.23000		6.85623		5,892.88000	5.89288	6,856.230	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	508.27000		0.50827		752.17000	0.75217	508.270	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	515.60000		0.51560		762.07000	0.76207	515.600	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	6,814.40000		6.81440		5,853.62000	5.85362	6,814.400	9.13	0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.13396		98.39224		7.85591	99.61577		9.28	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	9,480.41000		9.48041		8,459.80000	8.45980	9,480.410	9.12	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	514.52000		0.51452		717.44000	0.71744	514.520	9.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R207	On 08/05/2014	Bond Future	6.20	Call	520.46000		0.52046		725.18000	0.72518	520.460	9.12	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	9,437.69000		9.43769	8,418.88000	8.41888	9,437.690	9.12	0.00	0	0.00	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	526.46000		0.52646	732.97000	0.73297	526.460	9.12	0.00	0	0.00	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	9,395.05000		9.39505	8,378.03000	8.37803	9,395.050	9.12	0.00	0	0.00	0.00
R207	On 07/08/2014	Bond Future			8.28692		96.08477	7.99267	97.32490		9.28	0.00	0	0.00	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,400.06000		2.40006	2,950.93000	2.95093	2,400.060	9.23	0.00	0	0.00	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	4,936.37000		4.93637	4,247.11000	4.24711	4,936.370	9.23	0.00	0	0.00	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,416.79000		2.41679	2,970.05000	2.97005	2,416.790	9.23	0.00	0	0.00	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	4,909.94000		4.90994	4,223.07000	4.22307	4,909.940	9.23	0.00	0	0.00	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	4,883.60000		4.88360	4,199.13000	4.19913	4,883.600	9.23	0.00	0	0.00	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,433.59000		2.43359	2,989.25000	2.98925	2,433.590	9.23	0.00	0	0.00	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	0.00
R208	On 07/11/2013	Bond Future			8.03231		93.74754	7.76813	95.14661		10.66	0.00	0	14,428.00	0.00
R208	On 07/11/2013	Bond Future	6.79	Call	161.57000		0.16157	327.62000	0.32762	161.570	10.45	0.00	0	0.00	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	6,972.04000		6.97204	5,739.02000	5.73902	6,972.040	10.45	0.00	0	0.00	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	165.89000		0.16589	335.22000	0.33522	165.890	10.45	0.00	0	0.00	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	6,919.13000		6.91913	5,689.39000	5.68939	6,919.130	10.45	0.00	0	0.00	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	170.31000		0.17031	342.96000	0.34296	170.310	10.45	0.00	0	0.00	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	6,866.37000		6.86637	5,639.95000	5.63995	6,866.370	10.45	0.00	0	0.00	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	794.54000		0.79454	1,296.96000	1.29696	794.540	10.61	0.00	0	0.00	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	3,640.27000		3.64027	2,743.62000	2.74362	3,640.270	10.61	0.00	0	1,520.00	0.00
R208	On 06/02/2014	Bond Future			8.15657		94.97777	7.88009	96.39520		10.24	0.00	0	0.00	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	451.54000		0.45154	702.75000	0.70275	451.540	10.03	0.00	0	0.00	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	8,003.66000		8.00366	6,837.44000	6.83744	8,003.660	10.03	0.00	0	0.00	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	458.59000		0.45859	712.72000	0.71272	458.590	10.03	0.00	0	0.00	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	7,954.80000		7.95480	6,791.50000	6.79150	7,954.800	10.03	0.00	0	0.00	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	7,906.37000		7.90637	6,746.08000	6.74608	7,906.370	10.03	0.00	0	0.00	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	466.03000		0.46603	723.17000	0.72317	466.030	10.03	0.00	0	0.00	0.00
R208	On 08/05/2014	Bond Future			8.28284		92.86050	7.99314	94.29710		9.86	0.00	0	0.00	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	362.85000		0.36285	547.65000	0.54765	362.850	9.67	0.00	0	0.00	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	10,824.00000		10.82400	9,572.20000	9.57220	10,824.000	9.67	0.00	0	0.00	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	367.90000		0.36790	554.69000	0.55469	367.900	9.67	0.00	0	0.00	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	10,773.04000		10.77304	9,523.23000	9.52323	10,773.040	9.67	0.00	0	0.00	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	373.00000		0.37300	561.80000	0.56180	373.000	9.67	0.00	0	0.00	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	10,722.15000		10.72215	9,474.35000	9.47435	10,722.150	9.67	0.00	0	0.00	0.00
R208	On 07/08/2014	Bond Future			8.41611		94.11825	8.11223	95.57431		9.86	0.00	0	0.00	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,366.05000		2.36605	2,994.25000	2.99425	2,366.050	9.83	0.00	0	0.00	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	5,397.20000		5.39720	4,569.34000	4.56934	5,397.200	9.83	0.00	0	0.00	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,384.25000		2.38425	3,015.49000	3.01549	2,384.250	9.83	0.00	0	0.00	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	5,366.03000		5.36603	4,541.21000	4.54121	5,366.030	9.83	0.00	0	0.00	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,402.54000		2.40254	3,036.82000	3.03682	2,402.540	9.83	0.00	0	0.00	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	5,334.99000		5.33499	4,513.21000	4.51321	5,334.990	9.83	0.00	0	0.00	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future			9.50929		70.73541		9.35110	71.85105		22.47	0.00	0	18,862.00
R209	On 07/11/2013	Bond Future	8.65	Put	7,283.87000		7.28387	6,481.68000	6.48168	7,283.870		22.23	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.65	Call	869.23000		0.86923	1,182.68000	1.18268	869.230		22.23	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Call	1,104.50000		1.10450	1,472.75000	1.47275	1,104.500		22.29	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	6,412.64000		6.41264	5,665.25000	5.66525	6,412.640		22.29	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	6,352.91000		6.35291	5,609.54000	5.60954	6,352.910		22.29	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	1,122.85000		1.12285	1,495.12000	1.49512	1,122.850		22.29	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	1,141.41000		1.14141	1,517.73000	1.51773	1,141.410		22.29	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	6,293.51000		6.29351	5,554.19000	5.55419	6,293.510		22.29	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	2,173.49000		2.17349	2,735.20000	2.73520	2,173.490		22.47	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	4,016.98000		4.01698	3,463.05000	3.46305	4,016.980		22.47	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	2,626.98000		2.62698	3,251.84000	3.25184	2,626.980		22.56	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	3,394.75000		3.39475	2,903.97000	2.90397	3,394.750		22.56	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Put	3,020.86000		3.02086	2,570.91000	2.57091	3,020.860		22.62	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.50	Call	2,956.12000		2.95612	3,621.81000	3.62181	2,956.120		22.62	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Call	3,675.86000		3.67586	4,418.96000	4.41896	3,675.860		22.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	2,367.48000		2.36748	1,994.94000	1.99494	2,367.480		22.75	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			9.61568		71.66366	9.45254	72.79397			21.91	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	1,539.25000		1.53925	1,884.66000	1.88466	1,539.250		21.55	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	9,561.55000		9.56155	8,776.65000	8.77665	9,561.550		21.55	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	1,557.32000		1.55732	1,905.53000	1.90553	1,557.320		21.56	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	9,498.49000		9.49849	8,716.39000	8.71639	9,498.490		21.56	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	1,575.53000		1.57553	1,926.54000	1.92654	1,575.530		21.56	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	9,435.71000		9.43571	8,656.41000	8.65641	9,435.710		21.56	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.72166		69.48403	9.55339	70.62964			21.87	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,042.26000		1.04226	1,267.60000	1.26760	1,042.260		21.51	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	15,770.29000		15.77029	14,850.02000	14.85002	15,770.290		21.51	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,053.73000		1.05373	1,280.95000	1.28095	1,053.730		21.51	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	15,691.10000		15.69110	14,772.71000	14.77271	15,691.100		21.51	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	15,612.14000		15.61214	14,695.64000	14.69564	15,612.140		21.51	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	1,065.29000		1.06529	1,294.40000	1.29440	1,065.290		21.51	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.82959		70.42516	9.65602	71.58628			21.87	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	3,835.27000		3.83527	4,344.80000	4.34480	3,835.270		21.70	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	9,379.38000		9.37938	8,727.79000	8.72779	9,379.380		21.70	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	9,329.95000		9.32995	8,680.51000	8.68051	9,329.950		21.71	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	3,860.42000		3.86042	4,372.10000	4.37210	3,860.420		21.71	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	3,885.67000		3.88567	4,399.49000	4.39949	3,885.670		21.71	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	9,280.74000		9.28074	8,633.44000	8.63344	9,280.740		21.71	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R210	On 07/11/2013	Bond Future			154.57795		154.57795	154.60539	154.60539			0.00	0.00	0	1,237.00
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	5,412.05000		5.41205	5,384.61000	5.38461	5,412.050		0.00	0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Put	5,422.05000		5.42205	5,394.61000	5.39461	5,422.050		0.00	0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	5,432.05000		5.43205	5,404.61000	5.40461	5,432.050		0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R211	On 07/11/2013	Bond Future			129.45700		129.45700		129.48738	129.48738			0.00	0	522.00
R211	On 07/11/2013	Bond Future	129.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	129.99	Put	533.00000		0.53300		502.62000	0.50262	533.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.00	Put	543.00000		0.54300		512.62000	0.51262	543.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/11/2013	Bond Future	130.01	Put	553.00000		0.55300		522.62000	0.52262	553.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/11/2013	Bond Future			129.89437		129.89437		130.80737	130.80737			0.00	0	21,791.00
R212	On 07/11/2013	Bond Future	132.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	132.99	Put	3,095.63000		3.09563		2,182.63000	2.18263	3,095.630		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.00	Put	3,105.63000		3.10563		2,192.63000	2.19263	3,105.630		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/11/2013	Bond Future	133.01	Put	3,115.63000		3.11563		2,202.63000	2.20263	3,115.630		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/11/2013	Bond Future			9.33470		81.54237		9.16096	82.81329		19.56	0.00	0	11,566.00
R213	On 07/11/2013	Bond Future	8.59	Put	6,685.91000		6.68591		5,809.16000	5.80916	6,685.910	19.41	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	1,023.62000		1.02362		1,417.79000	1.41779	1,023.620	19.41	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	1,041.50000		1.04150		1,440.26000	1.44026	1,041.500	19.41	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	6,623.93000		6.62393		5,751.77000	5.75177	6,623.930	19.41	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	1,059.60000		1.05960		1,462.96000	1.46296	1,059.600	19.41	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	6,562.29000		6.56229		5,694.73000	5.69473	6,562.290	19.41	0.00	0	0.00
R213	On 06/02/2014	Bond Future			9.44972		82.61245		9.27025	83.90001		19.94	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	1,497.96000		1.49796		1,868.90000	1.86890	1,497.960	19.60	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	10,386.26000		10.38626		9,469.64000	9.46964	10,386.260	19.60	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	1,515.59000		1.51559		1,889.56000	1.88956	1,515.590	19.61	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	10,321.21000		10.32121		9,407.62000	9.40762	10,321.210	19.61	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	10,256.42000		10.25642		9,345.87000	9.34587	10,256.420	19.61	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	1,533.37000		1.53337		1,910.38000	1.91038	1,533.370	19.61	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.56012		80.18684		9.37487	81.49183		19.62	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,056.95000		1.05695		1,307.62000	1.30762	1,056.950	19.31	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	16,262.28000		16.26228		15,207.96000	15.20796	16,262.280	19.31	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,068.35000		1.06835		1,321.08000	1.32108	1,068.350	19.31	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	16,183.98000		16.18398		15,131.72000	15.13172	16,183.980	19.31	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,079.84000		1.07984		1,334.63000	1.33463	1,079.840	19.31	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	16,105.89000		16.10589		15,055.69000	15.05569	16,105.890	19.31	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.67457		81.27292		9.48322	82.59560		19.62	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	3,843.44000		3.84344		4,407.52000	4.40752	3,843.440	19.42	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	9,859.95000		9.85995		9,101.35000	9.10135	9,859.950	19.42	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	3,868.70000		3.86870		4,435.18000	4.43518	3,868.700	19.42	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	9,809.20000		9.80920		9,053.00000	9.05300	9,809.200	19.42	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	3,894.06000		3.89406		4,462.93000	4.46293	3,894.060	19.42	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	9,758.64000		9.75864		9,004.83000	9.00483	9,758.640	19.42	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/11/2013	Bond Future			9.65040		71.13860		9.52294	72.05333		23.06	0.00	0	577.00
R214	On 07/11/2013	Bond Future	7.79	Call	97.50000		0.09750		146.78000	0.14678	97.500	22.63	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	15,751.14000		15.75114		14,885.69000	14.88569	15,751.140	22.63	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	15,654.68000		15.65468		14,790.32000	14.79032	15,654.680	22.63	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	100.19000		0.10019		150.56000	0.15056	100.190	22.63	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R214	On 07/11/2013	Bond Future	7.81	Call	102.94000	0.10294	154.42000	0.15442	102.940	22.63	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	15,558.48000	15.55848	14,695.23000	14.69523	15,558.480	22.63	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.76028	72.07211	9.62863	72.99886		23.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	8,169.63000	8.16963	7,614.52000	7.61452	8,169.630	23.31	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	2,433.17000	2.43317	2,804.81000	2.80481	2,433.170	23.31	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	2,456.89000	2.45689	2,830.86000	2.83086	2,456.890	23.31	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	8,113.79000	8.11379	7,561.01000	7.56101	8,113.790	23.31	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	2,480.73000	2.48073	2,857.05000	2.85705	2,480.730	23.31	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	8,058.22000	8.05822	7,507.79000	7.50779	8,058.220	23.31	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R248	On 07/11/2013	Bond Future			9.69269	92.39232	9.56508	93.56428			0.00	0	780.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	20,128.84000	20.12884	18,956.88000	18.95688	20,128.840		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	19,999.51000	19.99951	18,827.55000	18.82755	19,999.510		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	19,870.44000	19.87044	18,698.48000	18.69848	19,870.440		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.80546	93.60466	9.67341	94.79219			0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	6,792.07000	6.79207	5,604.54000	5.60454	6,792.070		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	6,690.80000	6.69080	5,503.27000	5.50327	6,690.800		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	6,589.72000	6.58972	5,402.19000	5.40219	6,589.720		0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future			19,932.80000	19,932.80000	19,605.05000	19,605.05000			0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49780	1.49780	1.49780	1.49780		13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	185.89800	0.01859	197.41750	0.01974	185.898	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	263.89800	0.02639	275.41750	0.02754	263.898	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	214.17090	0.02142	225.90790	0.02259	214.171	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	236.17090	0.02362	247.90790	0.02479	236.171	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	172.39240	0.01724	184.05120	0.01841	172.392	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	294.39240	0.02944	306.05120	0.03061	294.392	13.73	0.00	0	0.00
Total for Derivatives :											2,660,092,460.73	221,801	2 113 515.00

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.84153			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.87000	107.34455	6.87000	107.32485			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	101.04232			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.36000	107.83605	8.36000	107.81205			0.00	0	46,310,000.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	99.89372			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	99.99984			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AB012		On 21/11/2022	Spot Bond	8.00000	48.41454	8.00000	48.40422			0.00	0	0.00
AB013		On 21/11/2018	Spot Bond	9.22500	98.27213	9.22500	98.24805			55,350,000,000.00	6,000,000	3,000,000.00
AB06		On 27/03/2015	Spot Bond	7.22000	104.55217	7.22000	104.53202			0.00	0	5,800,000.00
AB07		On 07/03/2014	Spot Bond	6.59500	105.17019	6.59500	105.15164			0.00	0	10,100,000.00
AB08		On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.31850			0.00	0	0.00
AB09		On 03/05/2017	Spot Bond	8.62000	108.23785	8.62000	108.21302			0.00	0	5,000,000.00
ABCL1		On 22/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.00589			0.00	0	0.00
ABCP12		On 20/09/2014	Spot Bond	0.64000	137.25686	0.64000	137.26741			0.00	0	0.00
ABCP13		On 07/12/2023	Spot Bond	2.33000	129.99919	2.33000	260.03841			0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.91034			0.00	4,000,000	1,000,000.00
ABFN05		On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.49311			0.00	31,000,000	9,000,000.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.72033			0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.15912			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.21152			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	101.24632			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	7.48000	110.82354	7.48000	110.80143			0.00	0	3,700,000.00
ABL10B		On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	103.42291			0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	7.19500	106.15863	7.19500	106.13824			0.00	0	1,352,000.00
ABL11B		On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.99763			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.06819			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.86331			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.84698			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.92149			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.11862			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.32119			0.00	0	0.00
ABL8A		On 19/09/2013	Spot Bond	6.29500	105.98817	6.29500	105.96999			0.00	0	400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABL8B	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.57680			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond		100.00000	69.36496		100.00000	67.15328			30,600,000,000,000.00	306,000,000	500,000,000.00
ABLC10	On 19/02/2014	Spot Bond		100.00000	70.77189		100.00000	66.72761			0.00	0	100,000,000.00
ABLI02	On 08/05/2014	Spot Bond		5.09000	131.28844		5.09000	131.28288			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		3.00000	125.78192		3.00000	125.78359			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		2.59000	117.09652		2.59000	117.09933			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.24000	98.73330		4.24000	98.73135			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		5.86000	103.22683		5.86000	99.86669			1,347,800,000,000.00	230,000,000	115,000,000.00
ABLS2A	On 13/07/2016	Spot Bond		10.92000	112.74982		10.92000	112.71724			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.16003			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.27977			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.34992			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.50021			0.00	0	500,000.00
ABLS11	On 29/06/2019	Spot Bond		3.89000	110.26852		3.89000	110.26730			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	30.75663		100.00000	30.68213			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.07000	162.34362		2.07000	162.34979			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	152.58793		2.76000	152.59087			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.10000	164.23564		2.10000	164.24174			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.31000	161.62984		2.31000	161.63492			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.91625	71.30973		7.91625	71.28655			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.91625	71.30973		7.91625	71.28655			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond		84.61000	17.17077		84.61000	17.14195			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	89.23000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.16337			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN40		On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	90.47000			0.00	0	0.00
ABN41		On 01/10/2014	Spot Bond	100.00000	46.34260		100.00000	46.25468			0.00	0	0.00
ABN42		On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	89.24000			0.00	0	0.00
ABN44		On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	89.80000			0.00	0	0.00
ABN45		On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	85.51000			0.00	0	0.00
ABN46		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	85.27000			0.00	0	0.00
ABN47		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.81106			0.00	0	0.00
ABN48		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.65452			0.00	0	0.00
ABN49		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	84.58000			0.00	0	0.00
ABN50		On 21/12/2014	Spot Bond	6.73500	103.99017		6.73500	103.97135			0.00	0	0.00
ABN51		On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	109.18000			0.00	0	0.00
ABN52		On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	86.79000			0.00	0	0.00
ABN53		On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	88.58000			0.00	0	0.00
ABN54		On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	87.45000			0.00	0	0.00
ABN55		On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.95243			0.00	0	0.00
ABN56		On 15/09/2015	Spot Bond	7.01000	118.13570		7.01000	118.11358			0.00	0	0.00
ABN58		On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.69135			0.00	0	0.00
ABN59		On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	83.71000			0.00	0	0.00
ABN60		On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	84.36000			0.00	0	0.00
ABN61		On 31/01/2025	Spot Bond	2.84000	91.96288		2.84000	97.56449			0.00	0	0.00
ABN62		On 31/03/2028	Spot Bond	2.93000	97.12281		2.93000	141.55697			0.00	0	0.00
ABN63		On 07/12/2033	Spot Bond	2.91000	108.94497		2.91000	184.52631			0.00	0	0.00
ABN64		On 12/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	83.51000			0.00	0	0.00
ABN67		On 28/02/2023	Spot Bond	9.60500	87.15761		9.60500	88.38264			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN69	On 28/02/2016	Spot Bond		0.00000	100.00000		0.00000	102.41000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	90.42000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.70000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	104.43583			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	88.22000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	82.26000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.44000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		9.84000	106.01561		9.84000	106.56588			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	97.96000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		9.78500	106.77596		9.78500	106.98494			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.84500	90.31628		8.84500	91.19841			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.60000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	103.06000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.22000	110.45009		8.22000	110.42592			0.00	0	400,000.00
ABS5	On 01/05/2015	Spot Bond		6.82000	104.86119		6.82000	104.84208			0.00	0	7,498,000.00
ABS6	On 01/06/2020	Spot Bond		8.84000	98.60420		8.84000	98.58090			0.00	0	300,000.00
ABS7	On 11/09/2026	Spot Bond		10.04000	94.99861		10.04000	94.97333			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.47000	108.38285		7.47000	108.36125			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		1.34000	127.80282		1.34000	127.81021			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		4.00000	125.16818		4.00000	125.16644			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond		2.14000	132.02974		2.14000	264.10149			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABSI3	On 31/01/2017	Spot Bond	0.58000	122.94437		0.58000	125.69637			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.01000	122.02517		2.01000	124.48125			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	33.37453		100.00000	33.29368			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.74095			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.74095			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.17000	110.04269		11.17000	110.01019			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.02380			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.67908		100.00000	1.67501			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.02447			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.03390			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.12494			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	10.00811		100.00000	9.98387			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.11480			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.02314			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	58.31907		11.00000	58.30240			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	10.00811		100.00000	9.98387			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.98135			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.00341			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.24991			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.31221			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.45220			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.24978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.29197			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.31053			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.46159			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.46159			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.46440			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.21605			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.46440			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.45877			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	84.12068			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.19234			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.17394			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.08561			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.17394			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.26671			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.30868			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.32555			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.29182			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.08947			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.21607			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.29500	104.95177		9.29500	105.02407			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.11488			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.41500	101.18981		7.41500	101.16990			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.39411			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.52966			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.27404			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.43998			0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	4.99535		100.00000	4.98429			0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	6.74401		100.00000	6.72917			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	77.41350			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	152.43529			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	152.50389			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.24975			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.03393			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.03393			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.43998			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.91267			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.20751			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.19738			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.35738			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.54164			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.35609			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.04103			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.21965			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.30859			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.73943			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.08348			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.25483			0.00	0	0.00
ACL146		On 30/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.05065			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.03205			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.22800			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.21956			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.09291			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.06418			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.11995			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.22462			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.16551			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.09798			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.11657			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.29180		10.23000	104.26353			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.13498			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.10643			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.55372			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	108.99327			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.05046			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.30000	103.87288		9.30000	103.84708			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.21948			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.07364		1.75000	108.20006			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.11488			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.11808			0.00	0	1,000,000.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.19832			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.24029			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.15634			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.13449			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.23190			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.18993			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.28223			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.19832			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.24868			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.76695			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.23190			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.18987			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.26147			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.28341			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.01679			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.02693			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.10628			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.13163			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.28856			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.27889			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.37447			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.20672			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.36106			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.36609			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.37447			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	88.86095			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.30740			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.30740			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	111.40214			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	112.19108			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.12273			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.11097			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.46684			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.01569			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.79452			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.36963			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.40633			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	100.00000	7.78586		100.00000	1.02044			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.21040			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.43000			0.00	0	0.00
ADCP02		On 10/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.06619			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	5.55115		100.00000	5.53771			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.62470			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.69373			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.78562			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.60102			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.85500	99.17380		7.85500	99.15209			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.79293			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.93310			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.52000	103.98182		8.52000	103.95824			0.00	0	686,000.00
AIR02		On 30/04/2023	Spot Bond	9.48000	117.35294		9.48000	117.32325			0.00	0	133,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AIR02U	On 05/10/2014	Spot Bond	100.00000		44.00842	100.00000	43.90181				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.12000		113.46986	7.12000	113.44829				0.00	0	8,359,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		42.00532	100.00000	41.90356				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		15.05337	100.00000	15.02005				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	3.18000		146.88234	3.18000	146.88350				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	4.59000		100.47567	4.59000	126.49388				0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.65162				0.00	0	0.00
ANG05	On 04/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.15201				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.20307				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.20805				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.00953				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.77000		107.98051	8.77000	107.95519				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.62118				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.51867				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000		91.66289	100.00000	91.43878				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.35158				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	7.19500		113.13513	7.19500	113.11328				50,365,000,000.00	7,000,000	7,000,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.06320				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.20287				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.65000		103.70155	6.65000	103.68274				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.96145				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.17500		105.00765	7.17500	104.98743				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.67000		108.15358	8.67000	108.12850				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.29459				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.99231		105.28553	10.99231	103.74285				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA04	On 30/09/2015	Spot Bond		10.90519	102.71262		10.90519	102.19683			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.94979	102.56913		10.94979	102.11690			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.38395			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.99438	102.30576		10.99438	101.99962			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.03520	100.86857		12.03520	100.77651			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.41853			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.41853			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.41861			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.24231	101.04595		11.24231	101.22633			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.14515	103.79520		11.14515	102.04698			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.90519	102.71262		10.90519	102.19683			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.13997	102.52265		11.13997	102.14256			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.35026	94.97065		10.35026	101.48692			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.34249			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.32924			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.32924			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.25393			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00407			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.58626	101.27914		10.58626	101.32068			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.44500	100.55073		11.44500	100.46248			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	94.85636			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		10.22500	66.06309		10.22500	97.71884			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	83.01384			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.95494			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.21114			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA30	On 31/12/2015	Spot Bond		12.22500	77.60022		12.22500	101.30476			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.30871			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.17000	62.83174		11.17000	97.81120			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.26763			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.30186			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.30186			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	95.75920			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.25120			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.94494			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.99231	105.57641		13.99231	104.12097			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.32319	102.28417		15.32319	102.22171			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.23174	102.02938		14.23174	101.96993			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.74520			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.74520			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.74520			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.81313			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	9.74696		100.00000	9.72847			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	21.25386		100.00000	21.20237			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	19.34341		100.00000	19.29654			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.94038		100.00000	11.91145			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.94038		100.00000	11.91145			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.43648		100.00000	14.40150			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.50896		100.00000	12.47866			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond		100.00000	67.58450		100.00000	67.45627			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.54995			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BCP1	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.41873			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.45328			0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond		100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond		100.00000	85.28037		100.00000	85.08159			0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond		100.00000	81.11111		100.00000	80.93126			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.04000	104.86251		2.04000	168.56251			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.40000	93.08242		8.40000	134.10150			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.40000	94.39250		8.40000	134.44141			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.78500	97.35404		8.78500	97.33117			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.29237			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.03632			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.35895			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.46844			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.14759			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond		100.00000	52.96843		100.00000	52.84012			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		7.92000	99.81898		7.92000	99.79792			0.00	0	3,120,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.58984			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.54800			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.56019			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.60080			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.64139			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.75465			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	9.28320		100.00000	9.26071			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.38497			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.40575			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.41466			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.41763			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.45322			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.50060			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		5.81296	100.00000		5.79888			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		5.81296	100.00000		5.79888			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.10695			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.20299			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.22917			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.27000		105.42400		8.27000	105.40079			0.00	0	845,000.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.30772			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.44719			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		4.14934	100.00000		4.13929			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		4.14934	100.00000		4.13929			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.42000		103.88095		6.42000	103.86313			305,592,000,000.00	47,600,000	19,900,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.48895			0.00	7,500,000	17,500,000.00
BIDC31	On 04/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BIDC32	On 21/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.11580			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond	0.00000		100.00000		0.00000	97.51193			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.99993			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000		6.34036	100.00000		6.32500			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	99.99974			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BLG1C	On 21/11/2015	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
BLG1D		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1E		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1F		On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	99.99860			0.00	0	0.00
BSR09		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.21616			0.00	0	0.00
BUS01U		On 30/09/2016	Spot Bond	100.00000	11.35635		100.00000	11.32883			0.00	0	0.00
CBL06		On 02/11/2014	Spot Bond	6.99500	110.70478		6.99500	110.68409			0.00	0	700,000.00
CBL08		On 02/11/2016	Spot Bond	9.32000	117.20628		9.32000	117.17727			0.00	0	200,000.00
CBL09		On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.64658			0.00	0	0.00
CBL10		On 06/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.19531			0.00	0	0.00
CBL11		On 06/05/2016	Spot Bond	9.02000	106.59162		9.02000	106.56607			0.00	0	7,100,000.00
CBL12		On 06/09/2018	Spot Bond	11.08000	106.09540		11.08000	106.06431			0.00	0	0.00
CBL13		On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.52648			0.00	0	0.00
CBL14		On 01/02/2019	Spot Bond	11.33000	101.51906		11.33000	101.48867			0.00	0	0.00
CBL15		On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.31155			0.00	0	0.00
CBL16		On 18/05/2017	Spot Bond	9.21000	103.14997		9.21000	103.12474			101,310,000,000.00	11,000,000	5,954,000.00
CBL17		On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	99.94935			0.00	0	0.00
CBL18		On 23/08/2019	Spot Bond	11.77000	96.97424		11.77000	96.94361			0.00	0	0.00
CBL19		On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.36119			0.00	0	0.00
CBL20		On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.79390			0.00	0	0.00
CBL21		On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.27380			0.00	0	0.00
CBL22		On 06/05/2020	Spot Bond	10.17000	94.49059		10.17000	94.46512			0.00	0	0.00
CCT01		On 23/06/2023	Spot Bond	10.23000	116.32678		10.23000	116.29507			0.00	0	0.00
CCT02		On 12/06/2024	Spot Bond	10.08000	112.18578		10.08000	112.15564			0.00	0	73,000.00
CCT03		On 15/03/2025	Spot Bond	9.48000	116.48756		9.48000	116.45825			0.00	0	22,000,000.00
CGR10		On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.05816			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CGR11	On 28/03/2016	Spot Bond		11.57000	105.83820		11.57000	105.80586			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.15678			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.45489			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.07735			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.23787			0.00	0	5,000,000.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.74769			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.74256			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.03295			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.03258			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.13169			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.07256			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.03453			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.98164			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.98253			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.19081			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond		10.73000	106.17980		10.73000	106.14886			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond		8.31000	104.38083		8.31000	104.35723			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.55387			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.71282			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.71282			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.14743			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond		100.00000	23.61161		100.00000	23.55442			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN163	On 20/09/2015	Spot Bond	100.00000		23.41996	100.00000	23.36322				0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000		60.35052	100.00000	60.20432				0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000		60.35052	100.00000	60.20432				0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000		60.35052	100.00000	60.20432				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		60.35052	100.00000	60.20432				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		60.35052	100.00000	60.20432				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		60.35052	100.00000	60.20432				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.24981				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		60.35052	100.00000	60.20432				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000		60.78544	100.00000	60.63818				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	102.68327				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.60408				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		101.40341	10.11000	101.37623				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.60408				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.81697				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000		100.00000	0.00000	107.86038				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		99.99243	2.76000	111.75304				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000	0.00000	106.06081				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		108.65628	3.14000	111.58215				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		99.80248	8.25000	99.78055				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.60408				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.60408				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		118.28776	3.10000	112.92145				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN199	On 13/09/2016	Spot Bond	2.40000	117.92874		2.40000	112.58083			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.81276			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.70701			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.70122			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.71099			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.07000	104.16951		8.07000	104.14699			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.74653			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.73541			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.57146			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.58052			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.12000	104.34837		8.12000	104.32568			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.12000	104.34837		8.12000	104.32568			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	107.43311			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	109.34840			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.17000	103.18282		8.17000	103.16025			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.28357			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.42865			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.62148			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.62148			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	69.02473		100.17539	68.85725			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.73476			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.12731			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.30313			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.91405			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.90766			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN242	On 24/02/2019	Spot Bond	9.35000	99.94953	9.35000	99.92430				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	99.94953	9.35000	99.92430				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.91399				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.91372				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	93.05587				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.85140				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.19598				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.85447				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.99749				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.99749				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.99749				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.99749				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.99749				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.02493				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.07050				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.07050				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.07050				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.07050				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.07050				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.07812				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.10000	106.26104	9.10000	106.23535				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.51325				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.03444				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.07281				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.07281				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.40127			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.47764			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.85591			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.73041			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.18153			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.17313			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.19078			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.98269			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.89412			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.89394			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.18740			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	105.12646			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.43781			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.09697			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.97668			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.13954			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.33255			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.33255			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.33255			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.33255			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.17302			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.83408			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.24560			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.24560			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.23039			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.12121			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.23039			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.95171			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.37975			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.12124			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.12124			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.11679			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	7.13289		100.00000	7.11561			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	114.50255			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.91979			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	114.73832			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	114.02247			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	114.51826			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	114.98679			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.14790			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.88500	94.00191		10.88500	94.82351			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.40500	93.41846		11.40500	96.50300			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.06184			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.39458			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.14421			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.54460			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.45157			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	101.35471		8.80500	102.68120			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.20672			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.55059			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	108.22305			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.26881			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.29398			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	101.39122			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.89208			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.68739			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.68739			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.68739			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.42982			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.03044			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.54359			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.56301			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond		100.00000	24.09337		100.00000	24.04033			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond		100.00000	24.09337		100.00000	24.04033			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	36.43018		7.01000	37.04345			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	138.01208			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond		100.00000	0.00076		100.00000	0.00076			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond		100.00000	0.00076		100.00000	0.00076			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond		8.78500	97.35404		8.78500	125.19768			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.40000	30.59802		8.40000	134.10150			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.40000	30.98587		8.40000	134.44141			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	84.87495			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	84.74562				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.86146				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.86146				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.30041				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.20593				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.22455				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.23190				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.54460				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.10762				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.62000	113.83276	8.62000	110.46119				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.67000	103.16552	8.67000	103.14159				0.00	0	7,113,000.00
COJ05	On 05/06/2023	Spot Bond	10.08000	115.59372	10.08000	115.56267				0.00	0	388,000.00
COJ06	On 09/12/2015	Spot Bond	8.07000	107.81499	8.07000	107.79169				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.67000	110.30597	9.67000	110.27766				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.19500	96.93803	10.19500	96.91170				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.13000	97.26515	11.13000	97.23637				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.13000	90.00475	11.13000	89.97812				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.85926				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.87399				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.46085				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.35965				0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.01931				0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.42666				0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	12.53000	92.43536	12.53000	91.08702				0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	10.40827	100.00000	10.37577				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.38079				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.94500		98.07899	7.94500	99.15402				0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.33397				0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.44088				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000	0.00000	101.13860				0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000	0.00000	101.29473				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.36104				0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	0.00000		100.00000	0.00000	101.22819				0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	7.07000		104.96900	7.07000	99.92258				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.87000		123.24389	6.87000	123.22114				0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.25500		106.26932	8.25500	106.24596				0.00	0	37,719,000.00
DV23	On 27/02/2023	Spot Bond	8.84500		112.18556	8.84500	107.16591				0.00	0	87,359,000.00
E170	On 01/08/2020	Spot Bond	7.92500		130.09343	7.92500	130.06597				0.00	0	18,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	106.63181				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.71860				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.69484				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000	0.00000	99.67866				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.25827				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.00010		105.99981	0.00010	130.61351				0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.36000		111.23894	2.36000	111.24232				0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	2.41000		98.22525	2.41000	98.22812				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.50000		98.49538	2.50000	97.24846				0.00	0	120,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.57000		105.63662	9.57000	105.60979				0.00	0	101,000.00
EMM02	On 11/03/2021	Spot Bond	9.42000		111.68090	9.42000	111.65297				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.18000		102.13833	10.18000	102.11077				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EMM04	On 16/05/2028	Spot Bond		10.86500	89.98031		10.86500	94.55924			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.03360			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.22525			0.00	0	0.00
EPFC05	On 22/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.34471			0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond		100.00000	80.21978		100.00000	100.00000			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	60.96949		100.00000	60.82179			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond		100.00000	80.17429		100.00000	80.00000			0.00	0	0.00
EQ194U	On 22/08/2013	Spot Bond		100.00000	68.47833		100.00000	99.72678			0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond		100.00000	97.14815		100.00000	96.89713			0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond		100.00000	83.51224		100.00000	83.32666			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	128.05124		3.00000	128.05294			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.03000	104.89054		11.03000	104.85993			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	106.55913			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.58468			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.90757			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.69000	84.65935		9.69000	99.35697			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.03967			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.03613			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.03710			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.04049			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.04107			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.03312			0.00	75,000,000	25,000,000.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.03428			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.03189			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.03417			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.03577			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		100.00000	6.36212		100.00000	0.00400			43,500,000,000,000.00	435,000,000	180,500,000.00
ERSA17	On 17/11/2025	Spot Bond		100.00000	6.61551		100.00000	0.00400			36,900,000,000,000.00	369,000,000	182,000,000.00
ES15	On 30/08/2015	Spot Bond		6.51000	106.01706		6.51000	102.12960			0.00	0	2,000,000.00
ES18	On 20/04/2018	Spot Bond		7.48000	109.97433		7.48000	109.95226			0.00	0	189,254,000.00
ES23	On 25/01/2023	Spot Bond		8.40500	110.98953		8.40500	110.96471			0.00	0	22,200,000.00
ES26	On 02/04/2026	Spot Bond		8.98500	94.56781		8.98500	94.54511			17,970,000,000.00	2,000,000	41,356,000.00
ES33	On 15/09/2033	Spot Bond		10.03000	81.56600		9.86500	82.72748			0.00	0	891,976,000.00
ES42	On 25/04/2042	Spot Bond		10.15000	85.54863		10.15000	87.41056			0.00	0	1,245,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.91188			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.64287			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.03797			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.75937			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.04041			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	10.74889		100.00000	10.72285			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	10.46028		100.00000	10.43494			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.10853			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.11341			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.12318			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.13293			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		7.12000	105.80033		7.12000	105.78022			0.00	0	9,400,000.00
FRB05	On 21/12/2018	Spot Bond		9.17000	98.64259		9.17000	98.61843			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.15416			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.15409			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.53351			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	102.80024			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.97000	106.07264		10.97000	106.04169			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.73294			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond		100.00000	85.82947		100.00000	85.64860			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.11000	122.71955		2.11000	123.54741			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.17000	131.70659		2.17000	263.45487			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.91000	97.35401		2.91000	141.89401			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.80000	110.72374		2.80000	187.53968			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.28000	117.58578		7.28000	117.56293			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond		100.00000	35.41313		100.00000	35.33517			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond		100.00000	35.41313		100.00000	35.33517			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		8.09400	56.77121		8.09400	56.05261			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.50100	36.23810		9.50100	35.33250			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.73000	35.01612		9.73000	34.08157			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond		100.00000	91.58451		100.00000	91.35837			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	102.08873			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.85713			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	102.08455			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.29227			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.86140			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.86140			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	102.01991			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.86393			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.46921			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.67901			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.24987			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.38825			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.60886			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.04004		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.04004		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.65287			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.37447			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.69244			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.83437			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.30237			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	108.87659			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.03274			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.34932			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	100.03219		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.60216			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.92110			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.44484			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.54529			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.82269			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.68742			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.90442			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.02442			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.81769			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.75925			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.57039			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.54027			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.94777			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.92277			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.85439			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.95111			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.64564			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.38574		100.09221	12.35571			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.21007			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.04607			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.46217			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.65441			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.87342			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.57523			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.35441			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.37132			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.23801			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.27385			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.71750			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.80022			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.16702			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.80022			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.15458			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.24868			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC162	On 14/12/2018	Spot Bond	13.22500		51.75310		13.22500	51.73481			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.16810			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.77262			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.77262			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.16978			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.78952			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.23022			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.79500		85.71080		3.79500	88.67431			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.29063			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.29063			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.06184			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.45919			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.02329			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.70246			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.39837			0.00	0	200,000,000.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.30199			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	100.00000		0.18172		100.00000	100.00000			2,000,000,000,000.00	20,000,000	20,000,000.00
FRC180	On 10/02/2016	Spot Bond	100.00000		13.23481		100.00000	100.00000			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.64528			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.35941			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.35105			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.58838			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.60156			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.14018			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.46793			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.35000	118.77909		3.35000	112.60497			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.37801			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.39319			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.33000	108.81429		3.33000	112.77248			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	0.92000	99.01631		0.92000	118.68118			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.35000	105.86488		3.35000	112.60497			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	1.90000	104.87118		1.90000	120.34062			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	1.97000	107.08826		1.97000	123.68581			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.53125			0.00	0	0.00
FRC77		On 15/06/2016	Spot Bond	100.00000	23.56763		100.00000	23.51054			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.13685			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.85667			0.00	0	0.00
FRC80		On 15/06/2016	Spot Bond	4.73000	111.68534		4.73000	111.68160			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.89149			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.18227			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.36793			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.83100			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.61743			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.55340			0.00	0	0.00
FRC94		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.29128			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.71734			0.00	0	0.00
FRC96		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.28963			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.88935			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	103.76383			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.85607			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	9.13949		100.00000	9.11734			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.04000	139.80201		4.04000	139.79999			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.42626			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.21284			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.67446			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	103.21798			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	103.14755			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.00883			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.98319			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.68000	126.35669		2.68000	252.74988			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.18000	131.59909		2.18000	263.23976			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.90000	124.13039		2.90000	248.29518			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.48000	102.20830		2.48000	120.16064			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.43680			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.01000	120.67021		2.01000	120.67503			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.65810			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.84073			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.30519			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.07699			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.99000	88.65855		2.99000	88.65976			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond		100.00000	0.78261		100.00000	0.78072			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS69	On 31/05/2017	Spot Bond	104.97509		15.05549		104.97509	15.01740			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000		100.00000		0.00000	100.16331			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		19.49023		101.07593	19.44255			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		10.87645		100.44759	10.84999			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.10455			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		17.76064		100.76967	17.71732			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.36945			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.40155			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.63000		97.67587		2.63000	97.67810			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.99963			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.04362			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.71738			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.51000		95.07462		2.51000	100.86666			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.54000		94.78690		2.54000	100.56133			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.80244			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.05308			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.38000		129.44596		2.38000	328.12989			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.97205			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.85607			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.25626			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.24069			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.22831			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.94000		106.53072		5.94000	106.51378			0.00	0	1,200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRX15	On 14/03/2015	Spot Bond	6.32000		107.38281		6.32000	107.36466			0.00	0	1,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.25000		105.49889		7.25000	105.47848			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.77000		106.18994		7.77000	106.16794			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.99000		113.29086		7.99000	113.26661			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.61500		104.22440		8.61500	104.20051			0.00	0	845,000.00
FRX23	On 28/02/2023	Spot Bond	9.68500		87.86996		9.68500	87.92963			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.76000		108.80144		9.76000	108.77311			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.53500		91.83054		10.53500	91.80492			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.85500		77.44579		10.85500	77.42342			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000		100.00000		0.00000	0.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.25228			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.79895			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.02000		104.84080		9.02000	104.81553			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT26	On 30/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.32307			0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.62264			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.62303			0.00	0	0.00
GRA307	On 15/11/2013	Spot Bond	0.00000		100.00000		0.00000	98.76162			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.00958			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.25686			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.18401			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond	0.00000		100.00000		0.00000	98.96544			0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond	0.00000		100.00000		0.00000	98.88150			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.68483			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.88984			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRH1A1		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.46019			0.00	0	0.00
GRH1A2		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.47103			0.00	0	0.00
GRH1A3		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.49200			0.00	0	0.00
GRH1A4		On 25/10/2017	Spot Bond	100.00000	3.38599		100.00000	3.37850			0.00	0	0.00
GRH1B		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.51799			0.00	0	0.00
GRH1C		On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.55403			0.00	0	0.00
GRH1YU		On 25/10/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01		On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.32363			0.00	0	0.00
GRT02		On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.05419			0.00	0	0.00
GRT03		On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.67440			0.00	0	0.00
GRT04		On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.39793			0.00	0	0.00
GRT05		On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.09775			0.00	0	500,000.00
GRT06		On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.29292			0.00	0	0.00
GSIS01		On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.87801			0.00	0	0.00
GSIZ16		On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.14005			0.00	0	0.00
HILB01		On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.60995			0.00	0	0.00
HILB02		On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.26010			0.00	0	0.00
HILB03		On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.34379			0.00	0	0.00
HILC06		On 24/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.41041			0.00	0	0.00
HILC07		On 02/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.27849			0.00	0	0.00
HM1B5U		On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U		On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2		On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	105.72722			0.00	0	0.00
HMS1B3		On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	105.72722			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	107.18465			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.61966			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.65672		102.47410		7.65672	99.53327			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	106.00412			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.65094			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.00980		102.49586		8.00980	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	106.36211			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.69113			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.46052		102.52892		8.46052	108.65492			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	107.62914			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.74020			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	108.30822			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	110.10488			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.67320			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.76971			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.79965			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.06500		109.39624		8.06500	109.37274			0.00	0	30,494,000.00
HWAY23	On 07/12/2023	Spot Bond	1.95000		134.09870		1.95000	268.24145			23,400,000,000.00	12,000,000	88,500,000.00
HWAY24	On 07/12/2024	Spot Bond	1.93000		137.20651		1.93000	268.68177			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.83500		95.38986		9.83500	95.36498			0.00	0	13,593,000.00
HWAY35	On 31/07/2035	Spot Bond	9.83000		95.35971		9.83000	95.33485			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.90000		107.30185		1.90000	107.30644			89,091,000,000.00	46,890,000	942,303,000.00
I2038	On 31/01/2038	Spot Bond	2.39000		103.49398		2.39000	103.49705			2,017,725,952,000.00	844,236,800	450,431,800.00
I2046	On 31/03/2046	Spot Bond	2.43000		102.16344		2.43000	102.54567			0.00	0	88,000,000.00
I2050	On 31/12/2050	Spot Bond	2.53000		105.60618		2.53000	105.60892			174,570,000,000.00	69,000,000	398,217,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBC01		On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	91.25000			0.00	0	0.00
IBL11		On 12/03/2015	Spot Bond	7.17000	109.18258		7.17000	109.16169			0.00	0	0.00
IBL13		On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.63570			0.00	0	16,900,000.00
IBL14		On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.49911			0.00	0	0.00
IBL18		On 10/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.22299			0.00	0	0.00
IBL19		On 15/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.55347			0.00	0	0.00
IBL20		On 15/03/2014	Spot Bond	6.94000	104.78240		6.94000	104.76297			0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	7.67000	108.33664		7.67000	108.31448			0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	8.37000	110.37535		8.37000	110.35076			0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	6.87000	103.84234		6.87000	103.82318			0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.51953			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.03203			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	3.89000	109.57270		3.89000	109.57155			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	7.49000	102.14312		7.49000	102.12271			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.27081			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.28808			0.00	2,000,000	500,000.00
IBL34		On 31/01/2017	Spot Bond	0.74000	106.11668		0.74000	125.03250			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.08000	105.32552		2.08000	123.82673			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.86633			0.00	2,000,000	2,000,000.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.80395			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	8.04000	106.13402		8.04000	106.11116			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.28532			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.00133			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.10261			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	8.60000	98.81331		8.60000	98.79059			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL46	On 15/01/2020	Spot Bond		9.15500	91.66401		9.15500	91.64172			0.00	0	914,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.31076			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.12000	85.95517		8.12000	99.84098			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.20500	104.92668		9.20500	99.93010			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.35434			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.36575			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.43000	103.90920		7.43000	99.93899			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.38000	103.81524		8.38000	99.37978			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00222		100.00000	0.00222			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.70096		5.00000	101.68724			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.70096		5.00000	101.68724			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.29567		5.00000	100.28221			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.70096		5.00000	101.68724			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.74783		4.00000	101.73687			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.13016			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.04529			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.21282			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	112.39094		9.20000	112.36332			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.03132			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.03132			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.03975			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.62165		100.00000	8.60076			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.48455			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.24387			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.12992			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IN04	On 15/03/2015	Spot Bond		9.17000	103.47267		9.17000	103.44746			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.34676			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.10664			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.69636			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.39708			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	3.72694		100.00000	3.71531			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond		100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond		100.00000	86.69834		100.00000	86.49289			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond		5.25000	99.92813		5.25000	99.84203			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond		5.25000	99.82769		5.25000	99.74176			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond		5.35000	99.62035		5.35000	99.53315			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond		5.35000	99.50412		5.35000	99.41712			0.00	0	0.00
INA342	On 15/10/2013	Spot Bond		5.45000	99.20015		5.45000	99.11206			0.00	0	0.00
INA343	On 22/10/2013	Spot Bond		5.45000	99.09740		5.45000	99.00950			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond		100.00000	50.00001		100.00000	50.00000			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond		5.25000	97.44215		5.25000	97.44214			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond		100.00000	98.64865		100.00000	98.38275			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond		100.00000	96.81698		100.00000	96.56085			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond		5.25000	99.72746		5.25000	99.64170			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond		100.00000	93.35038		100.00000	93.11224			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond		100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond		5.35000	99.41712		5.35000	99.33027			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond		5.35000	99.31581		5.35000	99.22914			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond		100.00000	87.11217		100.00000	86.90476			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond		100.00000	85.68075		100.00000	85.48009			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IND344		On 29/10/2013	Spot Bond	5.45000	98.99486	5.45000	98.90714			0.00	0	0.00
IND345		On 05/11/2013	Spot Bond	5.45000	98.89254	5.45000	98.80500			0.00	0	0.00
IND346		On 12/11/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IND347		On 19/11/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
IND348		On 26/11/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
IND349		On 03/12/2013	Spot Bond	100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
IND350		On 10/12/2013	Spot Bond	100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
IND351		On 17/12/2013	Spot Bond	100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
INF405		On 28/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.32532			0.00	0	0.00
INF407		On 12/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.19116			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.17654			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	10.99231	104.14183	10.99231	103.05733			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	10.99231	101.60427	10.99231	101.54475			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.23466			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.90062			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.20820			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	102.49488	6.50000	102.47697			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.33255			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.94435			0.00	0	0.00
ING175		On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.26653			0.00	0	0.00
ING177		On 28/02/2015	Spot Bond	100.00000	25.83567	100.00000	25.77308			0.00	0	0.00
ING178		On 28/08/2015	Spot Bond	100.00000	16.53483	100.00000	16.49477			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.03018			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.03018			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.13596			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING195	On 04/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.24197			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	94.21939			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000		100.00000		0.00000	101.25026			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000		100.00000		0.00000	101.30249			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.11728			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.12545			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.20444			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.93344			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.91876			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.62303			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.66766			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond	0.00000		100.00000		0.00000	101.25026			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.05527			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.91283			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond	0.00000		100.00000		0.00000	100.77487			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.58630			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.20170			0.00	50,000,000	50,000,000.00
ING33	On 31/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.36210			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.36210			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.68560			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000		69.79493		100.00000	69.62585			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.25393			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IP261U	On 27/08/2013	Spot Bond	100.00000		98.64865		100.00000	98.38275			0.00	0	0.00
IP262U	On 26/09/2013	Spot Bond	100.00000		91.25000		100.00000	91.02244			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IP263U	On 06/11/2013	Spot Bond	100.00000		82.76644	100.00000	82.57919				0.00	0	0.00
IP264U	On 18/11/2013	Spot Bond	100.00000		80.57395	100.00000	80.39648				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.63425				0.00	0	0.00
IPC01U	On 06/11/2013	Spot Bond	100.00000		82.76644	100.00000	82.57919				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.66963				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.68464				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.69468				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.18000		105.05105	8.18000	105.02804				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.64500		104.96804	6.64500	104.94940				0.00	0	53,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.54155				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.62000		107.82665	8.62000	107.80193				0.00	0	5,377,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.85921				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.89010				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.25874				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.35000		105.39464	8.35000	105.37107				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	103.54982				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	101.64401				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.17000		97.07428	3.17000	114.12276				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	4.09000		91.96118	4.09000	123.52967				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.31636				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	101.04944				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000	0.00000	100.86340				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000	0.00000	100.82712				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000	0.00000	101.46959				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000	0.00000	101.14871				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV02E	On 17/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.54199			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.90000	86.99529		3.90000	87.75399			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.90000	86.92277		3.90000	93.93251			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	101.57377			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.15467			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.03045			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.09101			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.67000	111.50903		11.67000	111.47466			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.51309			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		4.09000	90.98524		4.09000	123.52967			0.00	0	0.00
IWA234	On 23/08/2013	Spot Bond		100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
IWA334	On 22/08/2013	Spot Bond		5.25000	95.01188		5.25000	99.91377			0.00	0	0.00
IWA335	On 29/08/2013	Spot Bond		5.25000	99.89942		5.25000	99.81336			0.00	0	0.00
IWA336	On 05/09/2013	Spot Bond		5.25000	99.79903		5.25000	99.71315			0.00	0	0.00
IWA337	On 12/09/2013	Spot Bond		5.25000	99.69885		5.25000	99.61315			0.00	0	0.00
IWA338	On 19/09/2013	Spot Bond		5.35000	99.59127		5.35000	99.50412			0.00	0	0.00
IWA339	On 26/09/2013	Spot Bond		100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
IWA340	On 03/10/2013	Spot Bond		5.35000	99.38815		5.35000	99.30135			0.00	0	0.00
IWA341	On 10/10/2013	Spot Bond		5.35000	99.28690		5.35000	99.20028			0.00	0	0.00
IWA342	On 17/10/2013	Spot Bond		5.45000	99.17077		5.45000	99.08274			0.00	0	0.00
IWA343	On 24/10/2013	Spot Bond		5.45000	99.06808		5.45000	98.98023			0.00	0	0.00
IWA344	On 31/10/2013	Spot Bond		5.45000	98.96561		5.45000	98.87794			0.00	0	0.00
IWA345	On 07/11/2013	Spot Bond		5.45000	98.86334		5.45000	98.77586			0.00	0	0.00
IWA346	On 14/11/2013	Spot Bond		5.45000	98.76129		5.45000	98.67398			0.00	0	0.00
IWA347	On 21/11/2013	Spot Bond		100.00000	80.04386		100.00000	79.86871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA348	On 28/11/2013	Spot Bond	100.00000		78.83369	100.00000	78.66379				0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000		77.65957	100.00000	77.49469				0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000		76.51992	100.00000	76.35983				0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000		75.41322	100.00000	75.25773				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.17610				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.42729				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.43076				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.40258				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.83186				0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.14181				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.37081				0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.35541				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.14085				0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.36927				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.01560				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	99.98136				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.48238				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.73927				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.74469				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.75555				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.70670				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.61521				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.42725				0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.28016				0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.27958				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
JDC02U	On 14/11/2013	Spot Bond	100.00000		81.29176	100.00000	81.11111				0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000		84.40367	100.00000	84.21053				0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000		64.07776	100.00000	63.92254				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		49.79198	100.00000	49.63652				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		60.34194	100.00000	60.22745				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.42552				0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000		13.48704	100.00000	13.45437				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		39.91565	100.00000	39.81895				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.69443				0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		13.45437	100.00000	13.42177				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.73244				0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		52.18309	100.00000	52.02017				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	103.72295				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.46211				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.78000		142.02457	8.78000	141.99141				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.69854				0.00	0	6,457,800.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.54308				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.72000		96.71895	8.72000	96.69652				0.00	0	1,500,000.00
LGL03	On 03/04/2018	Spot Bond	8.77000		67.29450	8.77000	98.69153				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.16500		104.88117	9.16500	100.17061				0.00	0	232,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.91805				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.42000		100.58548	11.42000	100.55497				0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.10579				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000		99.72678	100.00000	99.45504				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.64646				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MAQ035	On 10/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.71527				0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.27147				0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.16879				0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond	0.00000	100.00000	0.00000	98.81587				0.00	0	0.00
MAQ06U	On 03/09/2013	Spot Bond	100.00000	96.81698	100.00000	96.56085				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.70453				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.22037				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.75714				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.62217				0.00	12,000,000	3,000,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.40957				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	102.14313				0.00	0	500,000.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.16591				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.83423				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.10146				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.45517				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	86.07287	100.00000	85.87546				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	82.25912	100.00000	82.07872				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	60.29738	100.00000	60.15130				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	39.21022	100.00000	39.11523				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	38.28478	100.00000	38.19203				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	9.95968	100.00000	9.93555				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	24.31563	100.00000	24.25672				0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205				0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.52000	105.41204	8.52000	105.38800				0.00	0	2,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MCB3M		On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.36352			0.00	0	0.00
MCB4M		On 13/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.15663			0.00	0	0.00
MCB5M		On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.26005			0.00	0	0.00
MEFSA1		On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	102.38956			0.00	0	0.00
MEFSA2		On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	102.40816			0.00	0	0.00
MEFSA3		On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	102.50110			0.00	0	0.00
MEFSA4		On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.86187			0.00	0	0.00
MEFSA6		On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	100.90463			0.00	0	0.00
MEFSB3		On 05/10/2016	Spot Bond	7.85500	105.24667		7.85500	105.22452			0.00	0	0.00
MEFSB4		On 05/01/2019	Spot Bond	8.59000	104.37227		8.59000	104.34842			0.00	0	0.00
MEFSB5		On 05/01/2022	Spot Bond	9.49500	104.21195		9.49500	104.18569			0.00	0	0.00
MET01		On 15/12/2014	Spot Bond	5.93500	105.83517		5.93500	105.81826			106,830,000,000.00	18,000,000	20,600,000.00
MFS1A1		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.04717			0.00	0	0.00
MFS1A2		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.08942			0.00	0	0.00
MFS1B		On 20/09/2019	Spot Bond	9.50500	105.15823		9.50500	105.13139			0.00	0	0.00
MGL01		On 15/09/2015	Spot Bond	7.32000	105.91117		7.32000	105.89048			0.00	0	25,600,000.00
MIIL01		On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.84034			0.00	0	0.00
MIIL02		On 31/05/2017	Spot Bond	8.78000	101.98462		8.78000	101.96069			0.00	0	0.00
MQB01		On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.84759			0.00	0	0.00
MQB02		On 31/05/2017	Spot Bond	8.48000	101.91824		8.48000	101.89512			0.00	0	2,500,000.00
MTN01U		On 08/10/2013	Spot Bond	100.00000	88.59223		100.00000	88.37772			0.00	0	0.00
MTN02		On 13/07/2014	Spot Bond	6.41500	104.31433		6.41500	104.29643			0.00	0	1,400,000.00
MTN02U		On 13/01/2014	Spot Bond	100.00000	71.70923		100.00000	71.56863			0.00	0	0.00
MTN03		On 13/07/2015	Spot Bond	7.37000	104.45724		7.37000	104.43670			0.00	0	0.00
MTN03U		On 28/10/2013	Spot Bond	100.00000	84.49074		100.00000	84.29561			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MTN04		On 13/07/2017	Spot Bond	8.42500	106.64194	8.42500	106.61802			0.00	0	900,000.00
MTN04U		On 27/01/2014	Spot Bond	100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
MTN05		On 28/10/2013	Spot Bond	5.63500	102.83629	5.63500	102.82058			0.00	0	0.00
N4A111		On 14/08/2020	Spot Bond	100.00000	6.03906	100.00000	6.02444			0.00	0	0.00
N4A202		On 14/08/2020	Spot Bond	100.00000	0.24652	100.00000	0.24593			0.00	0	0.00
N4A205		On 14/08/2020	Spot Bond	100.00000	6.31878	100.00000	6.30347			0.00	0	0.00
N4A208		On 14/08/2020	Spot Bond	100.00000	6.39506	100.00000	6.37957			0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond	100.89771	5.87663	100.89771	5.86228			0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	5.95602	100.61875	5.94150			0.00	0	0.00
N4A305		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.11405			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.11686			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.11883			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.12088			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.12273			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.12351			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.13503			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.14821			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.24652	100.00000	0.24593			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.24652	100.00000	0.24593			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.04500	97.26241	9.04500	97.23903			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.12000	103.84581	7.12000	99.95336			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.83730			0.00	13,520,000	3,380,000.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.77538			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.15772			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.69507			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.91576			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.51964			0.00	0	125,000,000.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.44596			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		6.97000	111.35349		6.97000	111.33275			0.00	0	2,100,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.66909			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.77000	117.22613		8.77000	117.19879			0.00	0	700,000.00
NBK4	On 28/10/2024	Spot Bond		10.95500	31.26778		10.95500	31.25888			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.42000	106.75352		7.42000	106.73227			0.00	0	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.62858			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	100.66418			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.73000	104.37658		6.73000	104.35782			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.30681			0.00	640,000	20,160,000.00
NBK9A	On 23/03/2016	Spot Bond		7.62000	107.87008		7.62000	107.84816			0.00	0	400,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.02171			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.90697			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.10586			0.00	0	2,000,000.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.86833			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.73262			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.51488			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	84.64404			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.42837			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.50805			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.55547			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.43653			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.75993			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	80.70097			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.85355			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.52306			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.31044			0.00	0	10,000,000.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.84205			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.11523			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.14429			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.07672			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.82356			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.03531			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.02692			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.02608			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.12000	109.04104		8.12000	109.01746			0.00	0	1,400,000.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.57922			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond		5.19500	104.48872		5.19500	104.47391			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond		6.19500	101.52078		6.19500	101.50404			13,629,000,000.00	2,200,000	1,400,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.68179			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.87000	115.94728		11.87000	115.91096			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	109.94132				0.00	0	0.00
NET46	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.05481				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.84724				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.19000	158.37420	2.19000	158.37970				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.55500	104.81260	8.55500	104.78874				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.12590				0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.08736				0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.08736				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.18500	106.23658	9.18500	106.21037				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	99.98344				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.35631				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.98447				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	99.98455				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	99.98392				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.38500	106.19825	9.38500	107.37701				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	99.98329				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.98396				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	99.98351				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.58500	106.16026	9.58500	106.13294				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	99.98222				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.98302				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	99.98324				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	99.97791				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	99.97958				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	99.98269				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NRA013	On 31/10/2013	Spot Bond		3.96500	136.02839		3.96500	136.02653			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond		6.62000	106.53778		6.62000	106.51893			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.26000	119.52923		8.26000	119.50279			0.00	0	8,529,000.00
NRA022	On 31/10/2022	Spot Bond		8.75000	125.55646		8.75000	125.52724			0.00	0	7,600,000.00
NRA023	On 31/05/2023	Spot Bond		2.08500	165.17398		2.08500	165.18017			0.00	0	83,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.46000	125.04749		9.46000	125.01591			0.00	0	3,158,000.00
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.62732			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.61076			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.68262			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.37714			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.31836			0.00	4,000,000	1,000,000.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.07867			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.81937			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	102.35315			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	18.88592		100.00000	18.84016			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	20.24701		100.00000	20.19797			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond		100.00000	20.29414		100.00000	20.24498			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond		100.00000	20.32242		100.00000	20.27318			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond		100.00000	21.00101		100.00000	20.95013			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond		100.00000	21.75500		100.00000	21.70230			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond		100.00000	26.46745		100.00000	26.40334			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.40000	107.88861		6.40000	107.87004			0.00	0	1,500,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	9.06075		100.00000	9.03880			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	95.29000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	31.10321		100.00000	31.02787			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PCF03U	On 02/03/2016	Spot Bond	100.00000		10.45473	100.00000	10.42940				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.48466				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.11956				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.78247				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000		52.90501	100.00000	52.90500				0.00	0	0.00
PNP10	On 22/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.30932				0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.13113				0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond	100.00000		80.04386	100.00000	100.00000				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.09468				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.62305				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.05542				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.03629				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.16640				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.15049				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.09888				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.05890				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.13131				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.21681				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.15100				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.10061				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.29008				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.21178				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.14926				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.39627				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.40870				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.41430			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.42672			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.48010			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.49250			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.10657			0.00	18,000,000	4,000,000.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.41983			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.17000		113.30431		6.17000	113.28560			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.81500		94.07677		5.81500	94.06212			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.20000		37.12308		8.20000	37.11493			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	6.37000		119.45353		6.17000	119.84973		152,010,356,726,410.00	23,863,478,293	15,484,050,000.00	
R158	On 15/09/2015	Spot Bond	6.17000		119.86953		6.17000	119.84973			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.07000		88.38269		6.07000	88.36833			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.17000		126.04767		6.17000	126.02685			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.00000		83.42616		6.00000	83.41275			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.58000		116.82965		8.38000	118.55741		147,494,232,600,000.00	17,190,470,000	14,298,454,864.00	
R187P	On 21/12/2026	Spot Bond	8.12000		34.60928		8.12000	34.60175			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.04000		32.31547		8.04000	32.30851			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.68000		274.24664		1.68000	274.25994		344,635,452,000.00	205,140,150	247,925,350.00	
R201	On 21/12/2014	Spot Bond	5.54000		105.53248		5.44500	105.64098		867,010,000,000.00	156,500,000	1,585,865,046.00	
R202	On 07/12/2033	Spot Bond	2.31000		201.72140		2.31000	201.72774		2,107,067,886,000.00	912,150,600	1,486,877,200.00	
R2023	On 28/02/2023	Spot Bond	8.27000		96.43269		7.99500	98.18138		20,905,319,500,000.00	2,527,850,000	4,832,832,000.00	
R203	On 15/09/2017	Spot Bond	7.15000		107.40067		6.92000	108.20260		29,459,287,000,000.00	4,120,180,000	5,195,006,000.00	
R2037	On 31/01/2037	Spot Bond	9.43000		91.77325		9.43000	91.75027		2,385,790,000,000.00	253,000,000	884,321,000.00	
R204	On 21/12/2018	Spot Bond	7.41000		103.89869		7.17000	104.94326		17,262,868,038,000.00	2,329,671,800	5,386,779,724.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Spot Bond		9.47000	92.49985		9.47000	92.47659			6,723,700,000,000.00	710,000,000	2,713,030,000.00
R205	On 31/03/2014	Spot Bond		100.00000	61.30347		100.00000	61.15495			0.00	0	0.00
R206	On 15/01/2014	Spot Bond		5.59000	101.48089		5.45000	101.52166			804,960,000,000.00	144,000,000	2,089,375,000.00
R207	On 15/01/2020	Spot Bond		7.74500	98.27700		7.50500	99.44095			60,630,506,962,180.00	7,828,341,764	5,784,914,225.00
R208	On 31/03/2021	Spot Bond		7.92500	96.02722		7.67000	97.39656			29,196,690,625,000.00	3,684,125,000	7,046,684,683.00
R209	On 31/03/2036	Spot Bond		9.41500	73.03078		9.26000	74.12325			30,590,595,998,025.00	3,249,133,935	9,200,553,790.00
R210	On 31/03/2028	Spot Bond		2.19000	154.67309		2.19000	154.67845			712,633,590,540.00	325,403,466	660,364,566.00
R211	On 31/01/2017	Spot Bond		0.04000	127.95571		0.04000	127.96764			5,012,924,000.00	125,323,100	165,736,100.00
R212	On 31/01/2022	Spot Bond		1.60000	128.38804		1.51000	129.27215			3,301,540,320,000.00	2,063,462,700	1,178,102,700.00
R213	On 28/02/2031	Spot Bond		9.23500	80.60570		9.06500	81.85052			20,087,048,500,000.00	2,175,100,000	5,619,995,675.00
R214	On 28/02/2041	Spot Bond		9.43000	71.23353		9.43000	71.21569			33,089,719,120,000.00	3,508,984,000	10,237,682,202.00
R224C	On 15/09/2013	Spot Bond		5.20500	99.65892		5.20500	99.64476			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond		5.30500	97.08396		5.30500	97.07015			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		5.41500	94.46749		5.41500	94.45377			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.23000	90.84412		6.23000	90.82898			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.07000	88.38269		6.07000	88.36833			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.99000	85.95034		5.99000	85.93656			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.00000	83.42616		6.00000	83.41275			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		5.48000	98.21576		5.48000	98.20128			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.50000	95.59342		5.50000	95.57925			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.45000	93.09522		5.45000	93.08155			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.14000	89.52000		6.14000	89.50521			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.01000	87.10936		6.01000	87.09527			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.99000	84.61459		5.99000	84.60094			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.05000	81.99485		6.05000	81.98150			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R331C	On 21/06/2017	Spot Bond	6.89500	77.13067	6.89500	77.11639					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.94500	74.40432	6.94500	74.39045					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.17500	71.13979	7.17500	71.12609					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.15500	68.74676	7.15500	68.73355					0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.13500	66.44706	7.13500	66.43433					0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.12500	64.19745	7.12500	64.18517					0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.46500	60.61556	7.46500	60.60342					0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.44500	58.51714	7.44500	58.50545					0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.59000	55.80301	7.59000	55.79165					0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.56000	53.89233	7.56000	53.88140					0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.53000	52.06214	7.53000	52.05162					0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.50000	50.30866	7.50000	50.29854					0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.46000	48.67442	7.46000	48.66468					0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.42000	47.11147	7.42000	47.10210					0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.32000	41.35954	8.32000	41.35033					0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.28000	39.88087	8.28000	39.87203					0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.24000	38.46987	8.24000	38.46138					0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.20000	37.12308	8.20000	37.11493					0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.16000	35.83725	8.16000	35.82942					0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.12000	34.60928	8.12000	34.60175					0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.08000	33.43627	8.08000	33.42903					0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	8.04000	32.31547	8.04000	32.30851					0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.73468					0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.89975					0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.89783					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.96137			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.79431			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	10.93693		100.00000	10.91043			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.77483		100.00000	3.76569			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.36400			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.27260			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.18870			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.35365			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.13527			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.97381			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.31231			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.03758			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond		100.00000	98.86217		100.00000	98.60269			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.91835			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.11085			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.62923			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.01696			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.77184			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.80888			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.30055			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.61700			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.08816			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.42846			0.00	0	2,538,286.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.74348			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.47274			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.64280			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.57380			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.57380			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.96161			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.42196			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.85589			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.52927			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.71558			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.90062			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.61293			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	102.96361		12.35000	102.93010			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.56735			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.27360			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.00547		100.00000	11.97639			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.45888			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.14002			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.81488			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	63.53600		100.00000	63.38208			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.89361			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond		5.25000	100.43750		5.25000	100.42336			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	1.12829		100.00000	1.12559			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	6.14646		100.00000	6.13157			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	14.15742		100.00000	14.12312			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.25417		100.00000	12.22449			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	103.86071				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000	0.00000	100.90655				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.97000	108.78417	8.97000	108.75810				0.00	0	2,600,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.83562				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.47000	112.14618	7.47000	112.12382				0.00	0	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	99.90436				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.97000	104.54461	8.97000	104.51955				0.00	0	611,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	100.57262				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.27281				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000	0.00000	100.44749				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.57943				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.56833				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.47000	105.82608	7.47000	105.80500				0.00	0	11,700,000.00
SBK9	On 10/04/2018	Spot Bond	8.77000	101.67321	8.77000	101.64936				0.00	0	4,700,000.00
SBK11	On 09/04/2014	Spot Bond	1.64000	132.98507	1.64000	132.99168				0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	5.51780	101.19316	5.51780	165.20547				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.63000	116.87819	7.63000	116.85440				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.49000	117.16051	7.49000	117.13710				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.42000	117.30203	7.42000	117.27881				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.32000	103.34006	8.32000	103.31717				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.56500	117.00915	7.56500	116.98554				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.53000	117.07975	7.53000	117.05623				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.14179				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.99823				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.32950				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.93557				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBR003	On 05/11/2013	Spot Bond	100.00000		84.17294	100.00000	83.98207				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.97000		106.87671	7.97000	106.85402				0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.23846				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.00661				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.06099				0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000		1.98072	100.00000	1.97633				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.10054				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.32000		106.35148	9.32000	106.32502				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.03000		102.81513	10.03000	102.78780				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000	0.00000	100.12028				0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.42352				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.23892				0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000	0.00000	99.91253				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.66000		103.08209	8.66000	103.05835				0.00	0	1,793,000.00
SBS3	On 25/05/2026	Spot Bond	9.08000		95.39041	9.08000	95.36740				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.37000		97.91438	9.37000	97.89002				0.00	0	300,000.00
SBS9	On 07/07/2016	Spot Bond	7.35000		111.78562	7.35000	111.76370				0.00	0	600,000.00
SBSI11	On 07/12/2023	Spot Bond	2.21000		131.27721	2.21000	262.59570				0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.74000		106.11668	0.74000	125.03250				0.00	0	1,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000	0.00000	107.25000				0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	6.48334	100.00000	6.46764	100.00000	6.46764			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	152.71999	0.00000	82.63494	0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.31000	109.37593	1.31000	122.70069	1.31000	122.70069			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.49488	6.50000	102.47697	6.50000	102.47697			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.27894	0.00000	101.27894			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.01790	0.00000	101.01790			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.74461	0.00000	102.74461			0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.02000	100.40845	9.02000	100.38425	9.02000	100.38425			0.00	0	400,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.12725	0.00000	102.12725			0.00	0	25,225,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.78171	0.00000	100.78171			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.12062	0.00000	101.12062			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.00553	0.00000	101.00553			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.36466	0.00000	100.36466			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.47000	105.88473	7.47000	105.86363	7.47000	105.86363			0.00	0	8,400,000.00
SLI3	On 15/08/2023	Spot Bond	8.77000	104.12307	8.77000	99.86113	8.77000	99.86113			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.37000	103.17091	8.37000	103.14793	8.37000	103.14793			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.14421	0.00000	100.14421			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	99.99986	0.00000	99.99986			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.18534	0.00000	100.18534			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	99.99993	0.00000	99.99993			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSA01	On 28/06/2016	Spot Bond	8.22000		104.94525		8.22000	104.92215			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.92179			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.63470			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.66118			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.35000		96.51633		9.35000	96.49223			0.00	0	29,200,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.54727			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.12380			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.52633			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.27800		89.06413		9.27800	89.04207			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.34000		88.76083		9.34000	88.73869			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.69000		104.04767		6.69000	104.02896			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.76500		93.43629		8.76500	93.41451			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.23760			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.10000		104.08850		8.10000	104.06605			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	7.07000		118.01319		7.07000	117.99090			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.65000		99.07055		2.65000	99.45063			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.12000		100.39035		8.12000	100.80450			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.51764			0.00	0	0.00
SSN014	On 23/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.72115			0.00	0	0.00
SY1000	On 20/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1002	On 22/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.01439			0.00	0	0.00
SY1003	On 27/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.91346			0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.88455			0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.72507			0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.60565			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SY1008	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.41837			0.00	0	0.00
SY1009	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.11061			0.00	0	0.00
SY1010	On 21/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.99333			0.00	0	0.00
SY1012	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	98.99372			0.00	0	0.00
SY1013	On 05/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.89516			0.00	0	0.00
SY1014	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	99.44720			0.00	0	0.00
SY1015	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.76321			0.00	0	0.00
SY1016	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.70829			0.00	0	0.00
SY1017	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.70775			0.00	0	0.00
SY1018	On 19/11/2013	Spot Bond		100.00000	80.39648		100.00000	100.00000			0.00	0	0.00
SY1019	On 18/09/2013	Spot Bond		100.00000	93.11224		100.00000	100.00000			0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond		100.00000	79.86871		100.00000	100.00000			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond		100.00000	50.00001		100.00000	50.00000			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond		100.00000	50.00000		100.00000	99.72678			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond		100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
SYN999	On 19/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.73000	116.05939		6.73000	116.03840			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond		8.94000	103.96276		8.94000	103.93793			0.00	0	0.00
T018	On 15/07/2014	Spot Bond		100.00000	54.82023		100.00000	54.69956			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond		100.00000	39.22618		100.00000	39.13115			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	18.55846		100.00000	15.99453			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond		6.66000	104.15845		6.66000	104.13991			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.56483			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.31290			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TFS114	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.97473			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.60618			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond		100.00000	48.18593		100.00000	47.97170		40,000,000,000,000.00	400,000,000	200,000,000.00	
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.38396			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.42000	103.89986		7.42000	103.87928			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.22346			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.02983			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.11179			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.60193			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.62017			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	100.73317		7.83000	100.71215			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.59188			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.61470			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.65531			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.59188			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.61470			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	75.97986		7.16000	100.61836			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.65936			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.65572			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.74302			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.73122			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.08607			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.04565			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.32792			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.34424			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH11A3	On 18/07/2018	Spot Bond	8.73000	101.83505		8.73000	100.48149			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.36716			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.41189			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.56947			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.62476			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.28602		101.06155	6.27064			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.58824			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	104.80999			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.67028			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.70668			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.08965			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.59804			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.61094			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.62015			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.61094			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.62015			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.62476			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.60541			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.62015			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.67081			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.67081			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.67081			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.74440			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.76279			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.73981			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.10633			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.12915			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.12002			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.93239			0.00	1,000,000	1,000,000.00
TL15	On 29/04/2015	Spot Bond	8.12000		109.55678		8.12000	109.53295			0.00	0	700,000.00
TL20	On 22/02/2020	Spot Bond	7.68000		94.56366		7.68000	94.51945			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.86000		107.41090		7.86000	107.38839			47,160,000,000.00	6,000,000	1,003,994,000.00
TN20	On 17/09/2020	Spot Bond	8.66000		114.07442		8.66000	114.04814			98,724,000,000.00	11,400,000	267,436,000.00
TN23	On 06/11/2023	Spot Bond	9.02000		114.85515		9.02000	114.82762			0.00	0	102,200,000.00
TN25	On 19/08/2025	Spot Bond	9.39000		100.85738		9.39000	100.83223			0.00	0	154,481,000.00
TN27	On 14/11/2027	Spot Bond	9.45500		98.09984		9.45500	98.07521			0.00	0	15,676,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.00090			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	100.00000		1.73415		100.00000	100.00000			0.00	0	0.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.34177			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.10742			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.11056			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.11079			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.12587			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.15726			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.78890			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.82089			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.84006			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.75935		10.00000	99.73266			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.76534		9.75000	99.73931			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.77029		100.00000	9.74511			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TSP125	On 23/08/2013	Spot Bond	100.00000		99.72678	100.00000	99.45504				0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TSP143	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	98.79576				0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000	0.00000	96.16948				0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000	0.00000	95.88740				0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000		100.00000	0.00000	98.11203				0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000		100.00000	0.00000	97.91084				0.00	0	0.00
TWC016	On 21/08/2013	Spot Bond	0.00000		100.00000	0.00000	101.34219				0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.64879				0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.62022				0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.58959				0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.54537				0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.31011				0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.19137				0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.10285				0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.07360				0.00	2,000,000	2,000,000.00
TWC027	On 24/10/2013	Spot Bond	100.00000		85.28037	100.00000	100.00000				0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.63863				0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.11954				0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.54233				0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.10381				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
UG21	On 02/03/2021	Spot Bond		9.07000	113.77963		9.07000	113.75220			0.00	0	211,000.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.14894			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.67325			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.98415			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.26000	107.52873		9.26000	107.50228			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	84.02948		100.00000	83.83980			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	84.12238		100.00000	83.93249			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	84.15336		100.00000	83.96339			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.81527			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.85481			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.23027			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.23855			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.23898			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.95911			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.98857			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.24519			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	136.56000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.53000	117.74362		6.53000	117.72307			0.00	0	92,141,000.00
WS05	On 01/08/2018	Spot Bond		0.35000	241.73896		0.35000	241.75944			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond		6.57000	106.07611		6.57000	106.05748			0.00	0	775,104.00
WSP2	On 28/05/2017	Spot Bond		7.42500	107.17611		7.42500	107.15487			0.00	0	85,671,000.00
WSP3	On 28/05/2019	Spot Bond		7.72500	107.92587		7.72500	107.90364			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.13000	106.54111		8.13000	106.51803			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.21000	106.55200		8.21000	106.52870			0.00	0	15,000,000.00
Z006	On 31/08/2013	Spot Bond		5.42000	99.86653		5.42000	99.85173			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Z009	On 30/11/2013	Spot Bond		5.48000	98.52084		5.48000	98.50627			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond		6.12000	89.41492		6.12000	89.40027			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond		5.47000	96.77969		5.47000	96.76542			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond		5.48000	95.47780		5.48000	95.46377			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.05000	87.92806		6.05000	87.91374			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		5.46000	93.37878		5.46000	93.36511			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.12000	89.40027		6.12000	89.38563			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond		7.11500	65.25345		7.11500	65.24105			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond		100.00000	12.26486		100.00000	12.24159			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond		100.00000	0.04939		100.00000	0.04929			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond		100.00000	12.26486		100.00000	12.24159			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond		100.00000	32.86265		100.00000	32.80030			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond		100.00000	33.62013		100.00000	33.55635			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond		100.00000	31.51797		100.00000	31.45817			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond		100.00000	31.51797		100.00000	31.45817			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond		100.00000	29.88585		100.00000	29.82914			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond		100.00000	29.88585		100.00000	29.82914			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond		100.00000	28.28447		100.00000	28.23081			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond		100.00000	28.28447		100.00000	28.23081			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond		100.00000	26.61684		100.00000	26.56634			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond		100.00000	26.61684		100.00000	26.56634			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond		100.00000	25.09513		100.00000	25.04752			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond		100.00000	25.09513		100.00000	25.04752			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond		100.00000	23.61554		100.00000	23.57073			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond		100.00000	23.61554		100.00000	23.57073			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA021	On 20/10/2015	Spot Bond	100.00000	22.35015	100.00000	22.30774				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	21.15256	100.00000	21.11243				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	15.81895	100.00000	15.78894				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	14.94292	100.00000	14.91457				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	14.06190	100.00000	14.03522				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	14.06190	100.00000	14.03522				0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	13.30842	100.00000	13.28317				0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	12.57142	100.00000	12.54757				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	11.83021	100.00000	11.80777				0.00	0	0.00
Total for j-Bonds :										715,428,492,194,155.00	8,438,301,608	03 077 943 115.00
Grand Total:										715,431,152,286,616.00	8,438,523,409	03 080 056 630.00