



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 20/08/2013

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	10.15790	10.15790		10.18220	10.18220		13.87	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	1,957.90000	1.95790	1,982.20310	1.98220	1,957.900	19.11	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20	0.00000	0.00000	0.00310	0.00000	0.000	19.11	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	1,907.90000	1.90790	1,932.20330	1.93220	1,907.900	19.25	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25	0.00000	0.00000	0.00330	0.00000	0.000	19.25	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	1,857.90000	1.85790	1,882.20340	1.88220	1,857.900	19.39	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30	0.00000	0.00000	0.00340	0.00000	0.000	19.39	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.24	917.91470	0.91791	942.21710	0.94222	917.915	21.04	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24	0.01470	0.00001	0.01710	0.00002	0.015	21.04	0.00	0	2,200.00
\$ / R	On 26/08/2013	Any day expiry	9.29	867.92380	0.86792	892.22760	0.89223	867.924	20.60	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.29	0.02380	0.00002	0.02760	0.00003	0.024	20.60	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	857.92630	0.85793	882.23040	0.88223	857.926	20.51	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30	0.02630	0.00003	0.03040	0.00003	0.026	20.51	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	847.92890	0.84793	872.23340	0.87223	847.929	20.42	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31	0.02890	0.00003	0.03340	0.00003	0.029	20.42	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	648.10520	0.64811	672.42690	0.67243	648.105	18.63	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51	0.20520	0.00021	0.22690	0.00023	0.205	18.63	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	558.39510	0.55840	582.73350	0.58273	558.395	17.83	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60	0.49510	0.00050	0.53350	0.00053	0.495	17.83	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.70	459.25690	0.45926	483.62900	0.48363	459.257	17.04	0.00	0	7,500.00
\$ / R	On 26/08/2013	Any day expiry	9.70	1.35690	0.00136	1.42900	0.00143	1.357	17.04	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.84	323.33760	0.32334	347.74490	0.34774	323.338	16.05	0.00	0	4,400.00
\$ / R	On 26/08/2013	Any day expiry	9.84	5.43760	0.00544	5.54490	0.00554	5.438	16.05	0.00	0	0.00
\$ / R	On 28/08/2013	Any day expiry		10.16070	10.16070	10.18500	10.18500		14.42	0.00	0	0.00
\$ / R	On 28/08/2013	Any day expiry	9.55	611.39000	0.61139	635.93410	0.63593	611.390	17.44	0.00	0	0.00
\$ / R	On 28/08/2013	Any day expiry	9.55	0.69000	0.00069	0.93410	0.00093	0.690	17.44	0.00	0	500.00
\$ / R	On 28/08/2013	Any day expiry	10.30	41.19140	0.04119	54.12890	0.05413	41.191	15.73	0.00	0	500.00
\$ / R	On 28/08/2013	Any day expiry	10.30	180.49140	0.18049	169.12890	0.16913	180.491	15.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future		10.18890	10.18890	10.21310	10.21310		14.82	357,283,967.40	35,066	629,730.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	2,888.90270	2.88890	2,913.10340	2.91310	2,888.903	29.65	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	0.00270	0.00000	0.00340	0.00000	0.003	29.65	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	1,688.96440	1.68896	1,713.18800	1.71319	1,688.964	20.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	0.06440	0.00006	0.08800	0.00009	0.064	20.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	1,489.06450	1.48906	1,513.31030	1.51331	1,489.065	19.13	0.00	0	0.00

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	0.16450	0.00016		0.21030	0.00021	0.164	19.13	0.00	0	12,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.75	Call	1,439.10810	1.43911		1,463.36160	1.46336	1,439.108	18.87	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.75	Put	0.20810	0.00021		0.26160	0.00026	0.208	18.87	0.00	0	2,630.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.80	Call	1,389.16310	1.38916		1,413.42560	1.41343	1,389.163	18.61	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.80	Put	0.26310	0.00026		0.32560	0.00033	0.263	18.61	0.00	0	100.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.85	Call	1,339.23280	1.33923		1,363.50520	1.36351	1,339.233	18.34	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	8.85	Put	0.33280	0.00033		0.40520	0.00041	0.333	18.34	0.00	0	2,193.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.00	Call	1,189.57320	1.18957		1,213.88280	1.21388	1,189.573	17.56	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.00	Put	0.67320	0.00067		0.78280	0.00078	0.673	17.56	0.00	0	6,202.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.20	Call	990.61910	0.99062		1,014.98690	1.01499	990.619	16.51	0.00	0	12,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.20	Put	1.71910	0.00172		1.88690	0.00189	1.719	16.51	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.30	Call	891.70830	0.89171		916.19340	0.91619	891.708	16.04	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.30	Put	2.80830	0.00281		3.09340	0.00309	2.808	16.04	0.00	0	75,438.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.35	Call	842.48050	0.84248		867.04540	0.86705	842.481	15.81	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.35	Put	3.58050	0.00358		3.94540	0.00395	3.581	15.81	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.40	Call	793.45640	0.79346		818.11810	0.81812	793.456	15.58	0.00	0	400.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.40	Put	4.55640	0.00456		5.01810	0.00502	4.556	15.58	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.50	Call	696.23130	0.69623		721.14320	0.72114	696.231	15.11	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.50	Put	7.33130	0.00733		8.04320	0.00804	7.331	15.11	0.00	0	6.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.55	Call	648.16590	0.64817		673.23280	0.67323	648.166	14.88	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.55	Put	9.26590	0.00927		10.13280	0.01013	9.266	14.88	0.00	0	47,100.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.64	Call	562.92570	0.56293		588.31770	0.58832	562.926	14.46	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.64	Put	14.02570	0.01403		15.21770	0.01522	14.026	14.46	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.65	Call	553.57790	0.55358		579.00920	0.57901	553.578	14.41	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.65	Put	14.67790	0.01468		15.90920	0.01591	14.678	14.41	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.66	Call	544.25890	0.54426		569.72900	0.56973	544.259	14.36	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.66	Put	15.35890	0.01536		16.62900	0.01663	15.359	14.36	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.70	Call	507.28760	0.50729		532.91880	0.53292	507.288	14.18	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.70	Put	18.38760	0.01839		19.81880	0.01982	18.388	14.18	0.00	0	3,201.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.75	Call	463.51330	0.46351		489.12110	0.48912	463.513	14.24	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.75	Put	24.61330	0.02461		26.02110	0.02602	24.613	14.24	0.00	0	1,600.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.80	Call	421.27400	0.42127		446.75420	0.44675	421.274	14.31	0.00	0	100.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.80	Put	32.37400	0.03237		33.65420	0.03365	32.374	14.31	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.85	Call	380.76590	0.38077		405.99410	0.40599	380.766	14.37	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.85	Put	41.86590	0.04187		42.89410	0.04289	41.866	14.37	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.90	Call	342.18030	0.34218		367.01610	0.36702	342.180	14.43	0.00	0	2,830.00
\$ / R	On	16/09/2013		Foreign Exchange Future	9.90	Put	53.28030	0.05328		53.91610	0.05392	53.280	14.43	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.00	Call	271.43360	0.27143		295.01750	0.29502	271.434	14.56	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.00	Put	82.53360	0.08253		81.91750	0.08192	82.534	14.56	0.00	0	22,194.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.06	Call	233.43520	0.23344		255.96670	0.25597	233.435	14.64	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.06	Put	104.53520	0.10454		102.86670	0.10287	104.535	14.64	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.10	Call	210.04560	0.21005		231.75620	0.23176	210.046	14.69	0.00	0	1.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.10	Put	121.14560	0.12115		118.65620	0.11866	121.146	14.69	0.00	0	10,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.12	Call	198.94130	0.19894		220.20850	0.22021	198.941	14.72	0.00	0	2,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.12	Put	130.04130	0.13004		127.10850	0.12711	130.041	14.72	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.15	Call	183.02440	0.18302		203.59000	0.20359	183.024	14.76	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.15	Put	144.12440	0.14412		140.49000	0.14049	144.124	14.76	0.00	0	100.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.20	Call	158.46200	0.15846		177.76840	0.17777	158.462	14.82	0.00	0	500.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.20	Put	169.56200	0.16956		164.66840	0.16467	169.562	14.82	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.27	Call	131.39700	0.13140		148.72210	0.14872	131.397	15.21	0.00	0	15,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.27	Put	212.49700	0.21250		205.62210	0.20562	212.497	15.21	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.30	Call	121.13070	0.12113		137.59590	0.13760	121.131	15.38	0.00	0	35,000.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.30	Put	232.23070	0.23223		224.49590	0.22450	232.231	15.38	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.32	Call	114.70160	0.11470		130.59480	0.13059	114.702	15.49	0.00	0	200.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.32	Put	245.80160	0.24580		237.49480	0.23749	245.802	15.49	0.00	0	0.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.40	Call	92.04620	0.09205		105.69830	0.10570	92.046	15.94	0.00	0	6.00
\$ / R	On	16/09/2013		Foreign Exchange Future	10.40	Put	303.14620	0.30315		292.59830	0.29260	303.146	15.94	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Call	69.72480	0.06972	80.77530	0.08078	69.725	16.50	0.00	0	5,200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.50	Put	380.82480	0.38082	367.67530	0.36768	380.825	16.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Call	52.77800	0.05278	61.54640	0.06155	52.778	17.06	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.60	Put	463.87800	0.46388	448.44640	0.44845	463.878	17.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Call	45.93700	0.04594	53.69670	0.05370	45.937	17.34	0.00	0	5,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.65	Put	507.03700	0.50704	490.59670	0.49060	507.037	17.34	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Call	40.00620	0.04001	46.84810	0.04685	40.006	17.62	0.00	0	10,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.70	Put	551.10620	0.55111	533.74810	0.53375	551.106	17.62	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Call	35.16840	0.03517	41.27210	0.04127	35.168	17.95	0.00	0	19,088.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.75	Put	596.26840	0.59627	578.17210	0.57817	596.268	17.95	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Call	30.97170	0.03097	36.40920	0.03641	30.972	18.27	0.00	0	50,958.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.80	Put	642.07170	0.64207	623.30920	0.62331	642.072	18.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	19.01340	0.01901	22.41350	0.02241	19.013	19.59	77,505,750.00	7,500	37,500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	830.11340	0.83011	809.31350	0.80931	830.113	19.59	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	9.45000	0.00945	11.25370	0.01125	9.450	21.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	1,120.55000	1.12055	1,098.15370	1.09815	1,120.550	21.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Call	4.68530	0.00469	5.81510	0.00582	4.685	22.97	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.60	Put	1,415.78530	1.41579	1,392.71510	1.39272	1,415.785	22.97	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Call	2.47510	0.00248	3.20750	0.00321	2.475	24.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.90	Put	1,713.57510	1.71358	1,690.10750	1.69011	1,713.575	24.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	1.27580	0.00128	1.73960	0.00174	1.276	26.33	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	2,062.37580	2.06238	2,038.63960	2.03864	2,062.376	26.33	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Call	0.55290	0.00055	0.68610	0.00069	0.553	26.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	12.50	Put	2,311.65290	2.31165	2,287.58610	2.28759	2,311.653	26.53	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry			10.19940	10.19940	10.22340	10.22340		14.96	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Call	922.97570	0.92298	947.61980	0.94762	922.976	15.27	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.28	Put	3.57570	0.00358	4.21980	0.00422	3.576	15.27	0.00	0	1,200.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Call	913.16710	0.91317	937.83000	0.93783	913.167	15.24	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.29	Put	3.76710	0.00377	4.43000	0.00443	3.767	15.24	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Call	903.36800	0.90337	928.04980	0.92805	903.368	15.22	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.30	Put	3.96800	0.00397	4.64980	0.00465	3.968	15.22	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Call	893.57860	0.89358	918.27960	0.91828	893.579	15.19	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.31	Put	4.17860	0.00418	4.87960	0.00488	4.179	15.19	0.00	0	0.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Call	380.59640	0.38060	404.73190	0.40473	380.596	14.47	0.00	0	2,400.00
\$ / R	On 23/09/2013	Any day expiry	9.88	Put	61.19640	0.06120	61.33190	0.06133	61.196	14.47	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry			10.20380	10.20380	10.22790	10.22790		15.10	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Call	2,003.91200	2.00391	2,028.02940	2.02803	2,003.912	21.41	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.20	Put	0.11200	0.00011	0.12940	0.00013	0.112	21.41	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Call	1,953.93100	1.95393	1,978.05170	1.97805	1,953.931	21.11	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.25	Put	0.13100	0.00013	0.15170	0.00015	0.131	21.11	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Call	1,903.95330	1.90395	1,928.07800	1.92808	1,903.953	20.81	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	8.30	Put	0.15330	0.00015	0.17800	0.00018	0.153	20.81	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Call	967.54640	0.96755	992.18440	0.99218	967.546	15.37	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.24	Put	3.74640	0.00375	4.28440	0.00428	3.746	15.37	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Call	957.74060	0.95774	982.39280	0.98239	957.741	15.35	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.25	Put	3.94060	0.00394	4.49280	0.00449	3.941	15.35	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Call	947.94380	0.94794	972.61040	0.97261	947.944	15.32	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.26	Put	4.14380	0.00414	4.71040	0.00471	4.144	15.32	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Call	707.37350	0.70737	732.34730	0.73235	707.374	14.75	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.51	Put	13.57350	0.01357	14.44730	0.01445	13.573	14.75	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.55	Call	669.99990	0.67000	694.98960	0.69499	670.000	14.66	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.55	Put	16.19990	0.01620	17.08960	0.01709	16.200	14.66	0.00	0	500.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Call	623.90480	0.62390	648.88660	0.64889	623.905	14.54	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.60	Put	20.10480	0.02010	20.98660	0.02099	20.105	14.54	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Call	534.23170	0.53423	559.06820	0.55907	534.232	14.31	0.00	0	7,500.00
\$ / R	On 26/09/2013	Any day expiry	9.70	Put	30.43170	0.03043	31.16820	0.03117	30.432	14.31	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Call	115.43220	0.11543	127.69620	0.12770	115.432	16.25	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 26/09/2013	Any day expiry	10.44	Put	351.63220	0.35163	339.79620	0.33980	351.632	16.25	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry			10.24260	10.24260	10.26700	10.26700		15.26	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	873.30850	0.87331	897.56670	0.89757	873.309	14.67	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	20.70850	0.02071	20.56670	0.02057	20.708	14.67	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	864.07270	0.86407	888.30680	0.88831	864.073	14.66	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	21.47270	0.02147	21.30680	0.02131	21.473	14.66	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	854.86080	0.85486	879.06890	0.87907	854.861	14.65	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	22.26080	0.02226	22.06890	0.02207	22.261	14.65	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	800.12140	0.80012	824.14670	0.82415	800.121	14.59	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	27.52140	0.02752	27.14670	0.02715	27.521	14.59	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	348.44190	0.34844	366.05310	0.36605	348.442	15.02	0.00	0	6,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	175.84190	0.17584	169.05310	0.16905	175.842	15.02	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry			10.24700	10.24700	10.27150	10.27150		15.45	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	788.79180	0.78879	813.13660	0.81314	788.792	14.59	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	31.79180	0.03179	31.63660	0.03164	31.792	14.59	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	779.88790	0.77989	804.20000	0.80420	779.888	14.58	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	32.88790	0.03289	32.70000	0.03270	32.888	14.58	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	771.01480	0.77101	795.29270	0.79529	771.015	14.58	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	34.01480	0.03401	33.79270	0.03379	34.015	14.58	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	735.84390	0.73584	759.97020	0.75997	735.844	14.55	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	38.84390	0.03884	38.47020	0.03847	38.844	14.55	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	341.19760	0.34120	359.34710	0.35935	341.198	15.13	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	194.19760	0.19420	187.84710	0.18785	194.198	15.13	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry			10.25140	10.25140	10.27590	10.27590		15.35	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	2,002.19620	2.00220	2,026.72060	2.02672	2,002.196	18.53	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	0.79620	0.00080	0.82060	0.00082	0.796	18.53	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	1,952.32160	1.95232	1,976.85080	1.97685	1,952.322	18.34	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	0.92160	0.00092	0.95080	0.00095	0.922	18.34	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	848.39020	0.84839	873.08160	0.87308	848.390	14.53	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	26.99020	0.02699	27.18160	0.02718	26.990	14.53	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	839.33590	0.83934	864.00620	0.86401	839.336	14.53	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	27.93590	0.02794	28.10620	0.02811	27.936	14.53	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	830.30830	0.83031	854.95770	0.85496	830.308	14.52	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	28.90830	0.02891	29.05770	0.02906	28.908	14.52	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	698.58160	0.69858	722.73970	0.72274	698.582	14.41	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	47.18160	0.04718	46.83970	0.04684	47.182	14.41	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	615.25740	0.61526	638.87620	0.63888	615.257	14.33	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	63.85740	0.06386	62.97620	0.06298	63.857	14.33	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			10.25290	10.25290	10.27740	10.27740		15.36	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	744.01030	0.74401	768.47480	0.76847	744.010	14.45	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	41.11030	0.04111	41.07480	0.04107	41.110	14.45	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	161.71730	0.16172	172.63730	0.17264	161.717	16.71	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	508.81730	0.50882	495.23730	0.49524	508.817	16.71	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry			10.29610	10.29610	10.32090	10.32090		15.41	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	1,998.53150	1.99853	2,023.51910	2.02352	1,998.531	17.40	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	2.43150	0.00243	2.61910	0.00262	2.432	17.40	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	910.50980	0.91051	936.55140	0.93655	910.510	14.45	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	44.40980	0.04441	45.65140	0.04565	44.410	14.45	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	901.76330	0.90176	927.80590	0.92781	901.763	14.44	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	45.66330	0.04566	46.90590	0.04691	45.663	14.44	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	893.04510	0.89305	919.08800	0.91909	893.045	14.44	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	46.94510	0.04695	48.18800	0.04819	46.945	14.44	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	807.51550	0.80752	833.51990	0.83352	807.516	14.39	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	61.41550	0.06142	62.61990	0.06262	61.416	14.39	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	685.56750	0.68557	711.31560	0.71132	685.568	14.31	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	89.46750	0.08947	90.41560	0.09042	89.468	14.31	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	188.11690	0.18812	201.78380	0.20178	188.117	17.01	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R On 27/11/2013 Any day expiry	10.75	Put	642.01690		0.64202		630.88380	0.63088	642.017	17.01	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future			10.32050		10.32050		10.34560	10.34560		15.54	31,828,422.00	3,084	93,029.00
\$ / R On 13/12/2013 Foreign Exchange Future	7.40	Call	2,921.05480		2.92105		2,946.17890	2.94618	2,921.055	20.48	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	7.40	Put	0.55480		0.00055		0.57890	0.00058	0.555	20.48	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	8.00	Call	2,322.39930		2.32240		2,347.58400	2.34758	2,322.399	18.20	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	8.00	Put	1.89930		0.00190		1.98400	0.00198	1.899	18.20	0.00	0	100.00
\$ / R On 13/12/2013 Foreign Exchange Future	8.75	Call	1,581.42840		1.58143		1,606.85010	1.60685	1,581.428	15.97	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	8.75	Put	10.92840		0.01093		11.25010	0.01125	10.928	15.97	0.00	0	750.00
\$ / R On 13/12/2013 Foreign Exchange Future	8.90	Call	1,436.08230		1.43608		1,461.57070	1.46157	1,436.082	15.58	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	8.90	Put	15.58230		0.01558		15.97070	0.01597	15.582	15.58	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	8.93	Call	1,409.22980		1.40923		1,434.72970	1.43473	1,409.230	15.51	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	8.93	Put	16.62980		0.01663		17.02970	0.01703	16.630	15.51	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	8.98	Call	1,361.27170		1.36127		1,386.79160	1.38679	1,361.272	15.38	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	8.98	Put	18.67170		0.01867		19.09160	0.01909	18.672	15.38	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.00	Call	1,340.14600		1.34015		1,365.67500	1.36567	1,340.146	15.33	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.00	Put	19.64600		0.01965		20.07500	0.02007	19.646	15.33	0.00	0	750.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.03	Call	1,313.54400		1.31354		1,339.08280	1.33908	1,313.544	15.25	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.03	Put	20.94400		0.02094		21.38280	0.02138	20.944	15.25	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.20	Call	1,151.36430		1.15136		1,176.94340	1.17694	1,151.364	14.81	0.00	0	100.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.20	Put	30.86430		0.03086		31.34340	0.03134	30.864	14.81	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.40	Call	971.76530		0.97177		997.14310	0.99714	971.765	14.61	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.40	Put	51.26530		0.05127		51.54310	0.05154	51.265	14.61	0.00	0	5,000.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.55	Call	844.57940		0.84458		869.55830	0.86956	844.579	14.54	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.55	Put	74.07940		0.07408		73.95830	0.07396	74.079	14.54	0.00	0	100.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.60	Call	803.73220		0.80373		828.52550	0.82853	803.732	14.52	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.60	Put	83.23220		0.08323		82.92550	0.08293	83.232	14.52	0.00	0	10,000.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.69	Call	732.37510		0.73238		756.76090	0.75676	732.375	14.48	0.00	0	750.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.69	Put	101.87510		0.10188		101.16090	0.10116	101.875	14.48	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.70	Call	724.62880		0.72463		748.96250	0.74896	724.629	14.47	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.70	Put	104.12880		0.10413		103.36250	0.10336	104.129	14.47	0.00	0	400.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.80	Call	649.26230		0.64926		673.01220	0.67301	649.262	14.43	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.80	Put	128.76230		0.12876		127.41220	0.12741	128.762	14.43	0.00	0	21,500.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.85	Call	615.63710		0.61564		638.94640	0.63895	615.637	14.54	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	9.85	Put	145.13710		0.14514		143.34640	0.14335	145.137	14.54	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.00	Call	522.32640		0.52233		544.09130	0.54409	522.326	14.87	0.00	0	200.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.00	Put	201.82640		0.20183		198.49130	0.19849	201.826	14.87	0.00	0	300.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.10	Call	466.36560		0.46637		486.94900	0.48695	466.366	15.09	0.00	0	250.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.10	Put	245.86560		0.24587		241.34900	0.24135	245.866	15.09	0.00	0	300.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.27	Call	382.39140		0.38239		400.77380	0.40077	382.391	15.47	0.00	0	750.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.27	Put	331.89140		0.33189		325.17380	0.32517	331.891	15.47	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.30	Call	368.97970		0.36898		386.95670	0.38696	368.980	15.54	0.00	0	10,200.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.30	Put	348.47970		0.34848		341.35670	0.34136	348.480	15.54	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.40	Call	329.68070		0.32968		346.37530	0.34638	329.681	15.87	0.00	0	300.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.40	Put	409.18070		0.40918		400.77530	0.40078	409.181	15.87	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.55	Call	278.49900		0.27850		293.29110	0.29329	278.499	16.37	0.00	0	6.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.55	Put	507.99900		0.50800		497.69110	0.49769	507.999	16.37	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.60	Call	263.32960		0.26333		277.50350	0.27750	263.330	16.53	0.00	0	5,000.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.60	Put	542.82960		0.54283		531.90350	0.53190	542.830	16.53	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.70	Call	235.55550		0.23556		248.53170	0.24853	235.555	16.87	0.00	0	550.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.70	Put	615.05550		0.61506		602.93170	0.60293	615.056	16.87	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.80	Call	210.91920		0.21092		222.75750	0.22276	210.919	17.20	0.00	0	100.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.80	Put	690.41920		0.69042		677.15750	0.67716	690.419	17.20	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.84	Call	202.08510		0.20209		213.51010	0.21351	202.085	17.34	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	10.84	Put	721.58510		0.72159		707.91010	0.70791	721.585	17.34	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	11.00	Call	170.77960		0.17078		180.65680	0.18066	170.780	17.91	0.00	0	100.00
\$ / R On 13/12/2013 Foreign Exchange Future	11.00	Put	850.27960		0.85028		835.05680	0.83506	850.280	17.91	0.00	0	0.00
\$ / R On 13/12/2013 Foreign Exchange Future	11.20	Call	139.36950		0.13937		147.55720	0.14756	139.370	18.63	0.00	0	100.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	1,018.86950	1.01887	1,001.95720	1.00196	1,018.869	18.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	120.35550	0.12036	127.45380	0.12745	120.355	19.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,149.85550	1.14986	1,131.85380	1.13185	1,149.856	19.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	104.45890	0.10446	110.66230	0.11066	104.459	19.70	0.00	0	16,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,283.95890	1.28396	1,265.06230	1.26506	1,283.959	19.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	87.21830	0.08722	92.40670	0.09241	87.218	20.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,466.71830	1.46672	1,446.80670	1.44681	1,466.718	20.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	67.79410	0.06779	71.78100	0.07178	67.794	21.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,747.29410	1.74729	1,726.18100	1.72618	1,747.294	21.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	51.98270	0.05198	54.94450	0.05494	51.983	22.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	2,081.48270	2.08148	2,059.34450	2.05934	2,081.483	22.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	50.36110	0.05036	53.19610	0.05320	50.361	23.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,229.86110	2.22986	2,207.59610	2.20760	2,229.861	23.67	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.33580	10.33580	10.36110	10.36110		15.68	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	866.38210	0.86638	890.80670	0.89081	866.382	14.55	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	80.58210	0.08058	79.70670	0.07971	80.582	14.55	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	834.00620	0.83401	858.23220	0.85823	834.006	14.54	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	88.20620	0.08821	87.13220	0.08713	88.206	14.54	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	825.99530	0.82600	850.16870	0.85017	825.995	14.54	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	90.19530	0.09020	89.06870	0.08907	90.195	14.54	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	818.01820	0.81802	842.13790	0.84214	818.018	14.54	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	92.21820	0.09222	91.03790	0.09102	92.218	14.54	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	221.36560	0.22137	232.15680	0.23216	221.366	17.28	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	725.56560	0.72557	711.05680	0.71106	725.566	17.28	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry			10.39080	10.39080	10.41660	10.41660		15.90	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	562.27770	0.56228	578.62830	0.57863	562.278	15.20	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	291.47770	0.29148	282.02830	0.28203	291.478	15.20	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	391.98780	0.39199	403.64340	0.40364	391.988	16.23	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	511.18780	0.51119	497.04340	0.49704	511.188	16.23	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	388.46670	0.38847	400.01800	0.40002	388.467	16.26	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	517.66670	0.51767	503.41800	0.50342	517.667	16.26	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	384.97670	0.38498	396.42690	0.39643	384.977	16.29	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	524.17670	0.52418	509.82690	0.50983	524.177	16.29	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.43860	10.43860	10.46540	10.46540		15.96	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,404.58550	1.40459	1,430.03670	1.43004	1,404.585	15.38	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	55.98550	0.05599	54.63670	0.05464	55.986	15.38	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,395.46590	1.39547	1,420.89870	1.42090	1,395.466	15.35	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	56.86590	0.05687	55.49870	0.05550	56.866	15.35	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,386.35880	1.38636	1,411.77180	1.41177	1,386.359	15.33	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	57.75880	0.05776	56.37180	0.05637	57.759	15.33	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.46640	10.46640	10.49380	10.49380		16.08	272,126.40	26	40,528.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,772.74770	2.77275	2,800.28370	2.80028	2,772.748	18.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	6.34770	0.00635	6.48370	0.00648	6.348	18.54	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	2,281.12200	2.28112	2,308.36560	2.30837	2,281.122	17.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	14.72200	0.01472	14.56560	0.01457	14.722	17.31	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	1,799.96640	1.79997	1,826.58200	1.82658	1,799.966	16.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	33.56640	0.03357	32.78200	0.03278	33.566	16.19	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	1,295.07620	1.29508	1,320.87290	1.32087	1,295.076	15.02	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	78.67620	0.07868	77.07290	0.07707	78.676	15.02	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	1,014.62550	1.01463	1,036.94720	1.03695	1,014.626	14.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	138.22550	0.13823	133.14720	0.13315	138.225	14.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	1,007.02970	1.00703	1,029.30170	1.02930	1,007.030	14.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	140.62970	0.14063	135.50170	0.13550	140.630	14.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	999.46130	0.99946	1,021.68580	1.02169	999.461	14.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	143.06130	0.14306	137.88580	0.13789	143.061	14.75	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Call	932.71220	0.93271	954.50070	0.95450	932.712	14.78	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.70	Put	166.31220	0.16631	160.70070	0.16070	166.312	14.78	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	896.71220	0.89671	918.25060	0.91825	896.712	14.79	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.75	Put	180.31220	0.18031	174.45060	0.17445	180.312	14.79	0.00	10	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Call	602.74910	0.60275	617.38760	0.61739	602.749	15.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.25	Put	386.34910	0.38635	373.58760	0.37359	386.349	15.58	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Call	557.43790	0.55744	571.14270	0.57114	557.438	15.83	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.35	Put	441.03790	0.44104	427.34270	0.42734	441.038	15.83	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Call	536.07220	0.53607	549.32350	0.54932	536.072	15.95	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.40	Put	469.67220	0.46967	455.52350	0.45552	469.672	15.95	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	496.18610	0.49619	508.17950	0.50818	496.186	16.21	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	529.78610	0.52979	514.37950	0.51438	529.786	16.21	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Call	459.81180	0.45981	470.93370	0.47093	459.812	16.49	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.60	Put	593.41180	0.59341	577.13370	0.57713	593.412	16.49	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Call	442.73380	0.44273	453.43920	0.45344	442.734	16.62	0.00	0	6.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.65	Put	626.33380	0.62633	609.63920	0.60964	626.334	16.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Call	381.23440	0.38123	390.39750	0.39040	381.234	17.17	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.85	Put	764.83440	0.76483	746.59750	0.74660	764.834	17.17	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	341.73950	0.34174	349.69940	0.34970	341.739	17.58	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	875.33950	0.87534	855.89940	0.85590	875.339	17.58	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Call	318.35160	0.31835	325.51880	0.32552	318.352	17.87	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.10	Put	951.95160	0.95195	931.71880	0.93172	951.952	17.87	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Call	307.40390	0.30740	314.27470	0.31427	307.404	18.01	0.00	0	250.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.15	Put	991.00390	0.99100	970.47470	0.97047	991.004	18.01	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	286.88760	0.28689	293.20500	0.29320	286.888	18.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	1,070.48760	1.07049	1,049.40500	1.04941	1,070.488	18.29	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Call	242.78990	0.24279	247.89970	0.24790	242.790	19.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.50	Put	1,276.38990	1.27639	1,254.09970	1.25410	1,276.390	19.00	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Call	206.46350	0.20646	210.72910	0.21073	206.463	19.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.75	Put	1,490.06350	1.49006	1,466.92910	1.46693	1,490.064	19.68	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Call	177.07090	0.17707	180.50320	0.18050	177.071	20.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.00	Put	1,710.67090	1.71067	1,686.70320	1.68670	1,710.671	20.36	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Call	153.19380	0.15319	155.95080	0.15595	153.194	21.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.25	Put	1,936.79380	1.93679	1,912.15080	1.91215	1,936.794	21.04	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	133.70580	0.13371	135.91770	0.13592	133.706	21.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	2,167.30580	2.16731	2,142.11770	2.14212	2,167.306	21.72	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Call	127.25870	0.12726	126.94200	0.12694	127.259	22.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.70	Put	2,360.85870	2.36086	2,333.14200	2.33314	2,360.859	22.62	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Call	124.83360	0.12483	124.38340	0.12438	124.834	23.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	12.85	Put	2,508.43360	2.50843	2,480.58340	2.48058	2,508.434	23.39	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Call	122.88680	0.12289	122.31740	0.12232	122.887	24.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	13.00	Put	2,656.48680	2.65649	2,628.51740	2.62852	2,656.487	24.16	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Call	74.05610	0.07406	76.18610	0.07619	74.056	27.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.25	Put	3,857.65610	3.85766	3,832.38610	3.83239	3,857.656	27.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	61.47320	0.06147	63.28660	0.06329	61.473	27.25	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,095.07320	4.09507	4,069.48660	4.06949	4,095.073	27.25	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.46970	10.46970	10.49710	10.49710		16.08	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,442.48550	1.44249	1,468.61490	1.46861	1,442.485	15.38	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	62.78550	0.06279	61.51490	0.06151	62.786	15.38	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,433.44050	1.43344	1,459.55330	1.45955	1,433.440	15.36	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	63.74050	0.06374	62.45330	0.06245	63.741	15.36	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,424.40850	1.42441	1,450.50580	1.45051	1,424.409	15.33	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	64.70850	0.06471	63.40580	0.06341	64.709	15.33	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.58130	10.58130	10.61110	10.61110		16.27	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	914.19830	0.91420	938.12200	0.93812	914.198	14.92	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	272.89830	0.27290	267.02200	0.26702	272.898	14.92	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	907.79160	0.90779	931.67600	0.93168	907.792	14.92	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	276.49160	0.27649	270.57600	0.27058	276.492	14.92	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	901.41790	0.90142	925.26290	0.92526	901.418	14.93	0.00	0	0.00

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	280.11790	0.28012	274.16290	0.27416	280.118	14.93	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.61250	10.61250	10.64300	10.64300		16.39	0.00	0	9,670.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,199.03910	2.19904	2,229.24840	2.22925	2,199.039	16.32	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	36.53910	0.03654	36.24840	0.03625	36.539	16.32	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	1,918.64800	1.91865	1,948.45320	1.94845	1,918.648	15.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	56.14800	0.05615	55.45320	0.05545	56.148	15.84	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,692.20540	1.69221	1,721.46040	1.72146	1,692.205	15.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	79.70540	0.07971	78.46040	0.07846	79.705	15.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,516.61750	1.51662	1,545.26440	1.54526	1,516.618	15.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	104.11750	0.10412	102.26440	0.10226	104.118	15.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,194.58880	1.19459	1,221.43930	1.22144	1,194.589	14.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	172.08880	0.17209	168.43930	0.16844	172.089	14.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,187.23660	1.18724	1,214.00720	1.21401	1,187.237	14.75	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	174.73660	0.17474	171.00720	0.17101	174.737	14.75	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,179.90900	1.17991	1,206.60430	1.20660	1,179.909	14.75	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	177.40900	0.17741	173.60430	0.17360	177.409	14.75	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,080.25040	1.08025	1,105.78790	1.10579	1,080.250	14.86	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	217.75040	0.21775	212.78790	0.21279	217.750	14.86	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,046.00060	1.04600	1,071.08910	1.07109	1,046.001	14.89	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	233.50060	0.23350	228.08910	0.22809	233.501	14.89	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	559.56070	0.55956	574.65420	0.57465	559.561	16.86	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	747.06070	0.74706	731.65420	0.73165	747.061	16.86	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	356.94130	0.35694	366.24550	0.36625	356.941	18.79	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,344.44130	1.34444	1,323.24550	1.32325	1,344.441	18.79	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	305.80620	0.30581	313.62450	0.31362	305.806	19.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,593.30620	1.59331	1,570.62450	1.57062	1,593.306	19.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	264.24130	0.26424	270.82090	0.27082	264.241	20.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,851.74130	1.85174	1,827.82090	1.82782	1,851.741	20.20	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	230.44030	0.23044	235.98980	0.23599	230.440	20.90	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,117.94030	2.11794	2,092.98980	2.09299	2,117.940	20.90	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	205.50830	0.20551	210.05220	0.21005	205.508	22.25	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,493.00830	2.49301	2,467.05220	2.46705	2,493.008	22.25	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry			9.60000	9.60000			9.60000		0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.59	Call	10.00000	0.01000	10.00000	0.01000	10.000		0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.59	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.60	Call	0.00040	0.00000	0.00040	0.00000	0.000		0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.60	Put	0.00040	0.00000	0.00040	0.00000	0.000		0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.61	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.61	Put	10.00000	0.01000	10.00000	0.01000	10.000		0.00	0	0.00
\$ / R	On 24/06/2014	Any day expiry			9.97000	9.97000			9.97000		0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.77620	10.77620	10.80780	10.80780		16.69	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	2,904.86560	2.90487	2,936.52130	2.93652	2,904.866	17.41	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	28.66560	0.02867	28.72130	0.02872	28.666	17.41	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,425.80470	2.42580	2,457.41250	2.45741	2,425.805	16.31	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	49.60470	0.04960	49.61250	0.04961	49.605	16.31	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	1,967.53520	1.96754	1,997.69010	1.99769	1,967.535	15.60	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	91.33520	0.09134	89.89010	0.08989	91.335	15.60	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,174.38940	1.17439	1,201.87290	1.20187	1,174.389	15.10	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	298.18940	0.29819	294.07290	0.29407	298.189	15.10	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	949.68740	0.94969	972.44890	0.97245	949.687	15.63	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	463.48740	0.46349	454.64890	0.45465	463.487	15.63	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	944.84840	0.94485	967.53010	0.96753	944.848	15.66	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	468.64840	0.46865	459.73010	0.45973	468.648	15.66	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	940.03700	0.94004	962.63880	0.96264	940.037	15.68	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	473.83700	0.47384	464.83880	0.46484	473.837	15.68	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	682.35570	0.68236	700.58380	0.70058	682.356	17.10	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	856.15570	0.85616	842.78380	0.84278	856.156	17.10	0.00	0	0.00

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	404.70660		0.40471		415.72840	0.41573	404.707	19.51	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,728.50660		1.72851	1,707.92840	1.70793	1,728.507		19.51	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	331.90320		0.33190	340.72680	0.34073	331.903		20.54	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,155.70320		2.15570	2,132.92680	2.13293	2,155.703		20.54	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	287.97240		0.28797	291.91760	0.29192	287.972		22.11	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,661.77240		2.66177	2,634.11760	2.63412	2,661.772		22.11	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.93050		10.93050	10.95870	10.95870			17.03	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	2,971.48900		2.97149	3,000.45810	3.00046	2,971.489		16.92	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	40.98900		0.04099	41.75810	0.04176	40.989		16.92	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,546.18310		2.54618	2,575.47490	2.57547	2,546.183		16.11	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	65.68310		0.06568	66.77490	0.06677	65.683		16.11	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,499.59900		2.49960	2,528.93000	2.52893	2,499.599		16.03	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	69.09900		0.06910	70.23000	0.07023	69.099		16.03	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,453.16930		2.45317	2,482.53800	2.48254	2,453.169		15.94	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	72.66930		0.07267	73.83800	0.07384	72.669		15.94	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,567.01390		1.56701	1,596.18980	1.59619	1,567.014		15.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	236.51390		0.23651	237.48980	0.23749	236.514		15.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,291.82460		1.29182	1,317.63090	1.31763	1,291.825		15.39	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	361.32460		0.36132	358.93090	0.35893	361.325		15.39	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	826.97300		0.82697	846.15860	0.84616	826.973		17.21	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	896.47300		0.89647	887.45860	0.88746	896.473		17.21	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.57410		11.57410	11.58770	11.58770			17.98	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,625.93470		2.62593	2,647.28330	2.64728	2,625.935		15.47	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	201.83470		0.20183	209.58330	0.20958	201.835		15.47	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,584.23960		2.58424	2,605.74550	2.60575	2,584.240		15.43	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	210.13960		0.21014	218.04550	0.21805	210.140		15.43	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,542.79930		2.54280	2,564.46140	2.56446	2,542.799		15.40	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	218.69930		0.21870	226.76140	0.22676	218.699		15.40	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			10.18890		10.18890	10.21310	10.21310			14.82	387,178.20	38	679.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	129,930.15790		1.29930	132,358.29240	1.32358	129,930.158		18.14	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	40.15790		0.00040	48.29240	0.00048	40.158		18.14	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	128,932.08950		1.28932	131,360.45810	1.31360	128,932.089		18.08	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	42.08950		0.00042	50.45810	0.00050	42.089		18.08	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	127,934.11390		1.27934	130,362.72140	1.30363	127,934.114		18.03	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	44.11390		0.00044	52.72140	0.00053	44.114		18.03	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Call	60,057.94330		0.60058	62,582.01470	0.62582	60,057.943		14.64	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	9.60	Put	1,167.94330		0.01168	1,272.01470	0.01272	1,167.943		14.64	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Call	10,565.04690		0.10565	12,069.32580	0.12069	10,565.047		15.66	0.00	0	200.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	10.35	Put	26,675.04690		0.26675	25,759.32580	0.25759	26,675.047		15.66	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			10.32050		10.32050	10.34560	10.34560			15.54	10,320.50	1	21.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	89,465.51330		0.89466	91,981.87840	0.91982	89,465.513		14.57	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	6,415.51330		0.06416	6,421.87840	0.06422	6,415.513		14.57	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	88,623.20950		0.88623	91,136.79740	0.91137	88,623.209		14.57	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	6,573.20950		0.06573	6,576.79740	0.06577	6,573.209		14.57	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	87,783.94010		0.87784	90,294.51700	0.90295	87,783.940		14.56	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	6,733.94010		0.06734	6,734.51700	0.06735	6,733.940		14.56	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Call	39,156.15900		0.39156	41,021.16750	0.41021	39,156.159		15.43	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.25	Put	32,106.15900		0.32106	31,461.16750	0.31461	32,106.159		15.43	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Call	34,878.45460		0.34878	36,611.98450	0.36612	34,878.455		15.70	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.35	Put	37,828.45460		0.37828	37,051.98450	0.37052	37,828.455		15.70	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Call	19,994.33170		0.19994	21,126.55450	0.21127	19,994.332		17.38	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	10.85	Put	72,944.33170		0.72944	71,566.55450	0.71567	72,944.332		17.38	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future			10.46640		10.46640	10.49380	10.49380			16.08	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Put	52,359.44650		0.52359	50,834.94870	0.50835	52,359.447		16.19	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.49	Call	49,999.44650		0.49999	51,214.94870	0.51215	49,999.447		16.19	0.00	0	0.00
\$ / R MAXI	On 17/03/2014	Foreign Exchange Future	10.50	Call	49,618.60770		0.49619	50,817.94770	0.50818	49,618.608		16.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R MAXI	On	17/03/2014		Put	Foreign Exchange Future	52,978.60770	0.52979	51,437.94770	0.51438		52,978.608	16.21	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	10.51	Call	Foreign Exchange Future	49,241.21290	0.49241	50,431.40990	0.50431		49,241.213	16.24	0.00	0	0.00
\$ / R MAXI	On	17/03/2014	10.51	Put	Foreign Exchange Future	53,601.21290	0.53601	52,051.40990	0.52051		53,601.213	16.24	0.00	0	0.00
£ / R	On	16/09/2013			Foreign Exchange Future	15.97170	15.97170	15.99530	15.99530			14.22	68,838,027.00	4,310	41,536.00
£ / R	On	16/09/2013	14.74	Call	Foreign Exchange Future	1,240.62340	1.24062	1,264.35270	1.26435		1,240.623	16.13	0.00	0	0.00
£ / R	On	16/09/2013	14.74	Put	Foreign Exchange Future	8.92340	0.00892	9.05270	0.00905		8.923	16.13	0.00	0	0.00
£ / R	On	16/09/2013	14.75	Call	Foreign Exchange Future	1,230.75970	1.23076	1,254.48930	1.25449		1,230.760	16.06	0.00	0	0.00
£ / R	On	16/09/2013	14.75	Put	Foreign Exchange Future	9.05970	0.00906	9.18930	0.00919		9.060	16.06	0.00	0	0.00
£ / R	On	16/09/2013	14.76	Call	Foreign Exchange Future	1,220.89850	1.22090	1,244.62870	1.24463		1,220.899	15.99	0.00	0	0.00
£ / R	On	16/09/2013	14.76	Put	Foreign Exchange Future	9.19850	0.00920	9.32870	0.00933		9.199	15.99	0.00	0	0.00
£ / R	On	13/12/2013			Foreign Exchange Future	16.16740	16.16740	16.19190	16.19190			14.38	2,829,295.00	175	8,130.00
£ / R	On	13/12/2013	14.89	Call	Foreign Exchange Future	1,354.12450	1.35412	1,377.07080	1.37707		1,354.125	13.18	0.00	0	0.00
£ / R	On	13/12/2013	14.89	Put	Foreign Exchange Future	76.72450	0.07672	75.17080	0.07517		76.724	13.18	0.00	0	0.00
£ / R	On	13/12/2013	14.90	Call	Foreign Exchange Future	1,345.77320	1.34577	1,368.66460	1.36866		1,345.773	13.19	0.00	0	0.00
£ / R	On	13/12/2013	14.90	Put	Foreign Exchange Future	78.37320	0.07837	76.76460	0.07676		78.373	13.19	0.00	0	0.00
£ / R	On	13/12/2013	14.91	Call	Foreign Exchange Future	1,337.44550	1.33745	1,360.28310	1.36028		1,337.445	13.20	0.00	0	0.00
£ / R	On	13/12/2013	14.91	Put	Foreign Exchange Future	80.04550	0.08005	78.38310	0.07838		80.046	13.20	0.00	0	0.00
£ / R	On	17/03/2014			Foreign Exchange Future	16.38610	16.38610	16.41400	16.41400			14.70	0.00	0	1,950.00
£ / R	On	17/03/2014	12.85	Put	Foreign Exchange Future	26.02770	0.02603	25.65810	0.02566		26.028	17.62	0.00	0	327.00
£ / R	On	17/03/2014	12.85	Call	Foreign Exchange Future	3,562.12770	3.56213	3,589.65810	3.58966		3,562.128	17.62	0.00	0	0.00
£ / R	On	17/03/2014	13.00	Call	Foreign Exchange Future	3,414.82010	3.41482	3,442.29550	3.44230		3,414.820	17.22	0.00	0	0.00
£ / R	On	17/03/2014	13.00	Put	Foreign Exchange Future	28.72010	0.02872	28.29550	0.02830		28.720	17.22	0.00	0	327.00
£ / R	On	17/03/2014	14.25	Call	Foreign Exchange Future	2,220.44130	2.22044	2,246.66010	2.24666		2,220.441	14.67	0.00	0	0.00
£ / R	On	17/03/2014	14.25	Put	Foreign Exchange Future	84.34130	0.08434	82.66010	0.08266		84.341	14.67	0.00	0	327.00
£ / R	On	17/03/2014	14.29	Call	Foreign Exchange Future	2,183.42680	2.18343	2,209.57390	2.20957		2,183.427	14.60	0.00	0	0.00
£ / R	On	17/03/2014	14.29	Put	Foreign Exchange Future	87.32680	0.08733	85.57390	0.08557		87.327	14.60	0.00	0	0.00
£ / R	On	17/03/2014	14.30	Call	Foreign Exchange Future	2,174.19040	2.17419	2,200.31970	2.20032		2,174.190	14.58	0.00	0	0.00
£ / R	On	17/03/2014	14.30	Put	Foreign Exchange Future	88.09040	0.08809	86.31970	0.08632		88.090	14.58	0.00	0	0.00
£ / R	On	17/03/2014	14.31	Call	Foreign Exchange Future	2,164.95830	2.16496	2,191.06960	2.19107		2,164.958	14.56	0.00	0	0.00
£ / R	On	17/03/2014	14.31	Put	Foreign Exchange Future	88.85830	0.08886	87.06960	0.08707		88.858	14.56	0.00	0	0.00
£ / R	On	17/03/2014	14.50	Put	Foreign Exchange Future	104.78890	0.10479	102.61290	0.10261		104.789	14.18	0.00	0	327.00
£ / R	On	17/03/2014	14.50	Call	Foreign Exchange Future	1,990.88890	1.99089	2,016.61290	2.01661		1,990.889	14.18	0.00	0	0.00
£ / R	On	13/06/2014			Foreign Exchange Future	16.60630	16.60630	16.63840	16.63840			14.89	0.00	0	100.00
£ / R	On	13/06/2014	16.04	Call	Foreign Exchange Future	1,153.10660	1.15311	1,174.75550	1.17476		1,153.107	14.31	0.00	0	0.00
£ / R	On	13/06/2014	16.04	Put	Foreign Exchange Future	586.80660	0.58681	576.35550	0.57636		586.807	14.31	0.00	0	0.00
£ / R	On	13/06/2014	16.05	Call	Foreign Exchange Future	1,147.89540	1.14790	1,169.48730	1.16949		1,147.895	14.32	0.00	0	0.00
£ / R	On	13/06/2014	16.05	Put	Foreign Exchange Future	591.59540	0.59160	581.08730	0.58109		591.595	14.32	0.00	0	0.00
£ / R	On	13/06/2014	16.06	Call	Foreign Exchange Future	1,142.71060	1.14271	1,164.23980	1.16424		1,142.711	14.33	0.00	0	0.00
£ / R	On	13/06/2014	16.06	Put	Foreign Exchange Future	596.41060	0.59641	585.83980	0.58584		596.411	14.33	0.00	0	0.00
¥ / R	On	16/09/2013			Foreign Exchange Future	0.10491	0.10491	0.10424	0.10424			14.32	0.00	0	241.00
¥ / R	On	16/09/2013	0.09	Call	Foreign Exchange Future	1,491.31280	0.01491	1,424.01250	0.01424		1,491.313	20.17	0.00	0	0.00
¥ / R	On	16/09/2013	0.09	Put	Foreign Exchange Future	0.41280	0.00000	0.51250	0.00001		0.413	20.17	0.00	0	0.00
¥ / R	On	16/09/2013	0.10	Call	Foreign Exchange Future	511.90970	0.00512	454.60880	0.00455		511.910	14.32	0.00	0	0.00
¥ / R	On	16/09/2013	0.10	Put	Foreign Exchange Future	21.00970	0.00021	31.10880	0.00031		21.010	14.32	0.00	0	0.00
¥ / R	On	16/09/2013	0.11	Call	Foreign Exchange Future	43.02380	0.00043	34.42180	0.00034		43.024	17.51	0.00	0	0.00
¥ / R	On	16/09/2013	0.11	Put	Foreign Exchange Future	552.12380	0.00552	610.92180	0.00611		552.124	17.51	0.00	0	0.00
¥ / R	On	13/12/2013			Foreign Exchange Future	0.10632	0.10632	0.10565	0.10565			15.97	0.00	0	14,275.00
¥ / R	On	13/12/2013	0.09	Call	Foreign Exchange Future	1,641.97830	0.01642	1,577.98280	0.01578		1,641.978	15.76	0.00	0	0.00
¥ / R	On	13/12/2013	0.09	Put	Foreign Exchange Future	9.97830	0.00010	13.48280	0.00013		9.978	15.76	0.00	0	0.00
¥ / R	On	13/12/2013	0.10	Call	Foreign Exchange Future	767.59160	0.00768	720.16750	0.00720		767.592	15.97	0.00	0	0.00
¥ / R	On	13/12/2013	0.10	Put	Foreign Exchange Future	135.59160	0.00136	155.66750	0.00156		135.592	15.97	0.00	0	0.00
¥ / R	On	13/12/2013	0.11	Call	Foreign Exchange Future	279.91960	0.00280	259.11340	0.00259		279.920	18.16	0.00	0	0.00
¥ / R	On	13/12/2013	0.11	Put	Foreign Exchange Future	647.91960	0.00648	694.61340	0.00695		647.920	18.16	0.00	0	0.00

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			13.68140		13.68140		13.63640	13.63640		14.49	20,823,090.80	1,522	72,422.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	2,381.49750		2.38150	2,336.52130	2.33652	2,381.498		21.41	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	0.09750		0.00010	0.12130	0.00012	0.098		21.41	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	0.19870		0.00020	0.24300	0.00024	0.199		20.70	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	2,181.59870		2.18160	2,136.64300	2.13664	2,181.599		20.70	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	2,131.63710		2.13164	2,086.68890	2.08669	2,131.637		20.52	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	0.23710		0.00024	0.28890	0.00029	0.237		20.52	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,692.50060		1.69250	1,647.70020	1.64770	1,692.501		18.96	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	1.10060		0.00110	1.30020	0.00130	1.101		18.96	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	1,682.53920		1.68254	1,637.74490	1.63774	1,682.539		18.93	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	1.13920		0.00114	1.34490	0.00134	1.139		18.93	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	1,672.57900		1.67258	1,627.79110	1.62779	1,672.579		18.89	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	1.17900		0.00118	1.39110	0.00139	1.179		18.89	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	1.35250		0.00135	1.59190	0.00159	1.353		18.75	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	1,632.75250		1.63275	1,587.99190	1.58799	1,632.753		18.75	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	1,583.00490		1.58300	1,538.28320	1.53828	1,583.005		18.57	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	1.60490		0.00160	1.88320	0.00188	1.605		18.57	0.00	0	30,800.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	1,434.07040		1.43407	1,389.50570	1.38951	1,434.070		18.04	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	2.67040		0.00267	3.10570	0.00311	2.670		18.04	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	3.73580		0.00374	3.94600	0.00395	3.736		17.69	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	1,335.13580		1.33514	1,290.34600	1.29035	1,335.136		17.69	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Call	1,137.56710		1.13757	1,092.88380	1.09288	1,137.567		16.52	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Put	6.16710		0.00617	6.48380	0.00648	6.167		16.52	0.00	0	46,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	845.01250		0.84501	800.71560	0.80072	845.013		14.78	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	13.61250		0.01361	14.31560	0.01432	13.613		14.78	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.10	Put	32.20150		0.03220	39.69100	0.03969	32.202		13.99	0.00	0	36,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.10	Call	613.60150		0.61360	576.09100	0.57609	613.602		13.99	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	166.92940		0.16693	154.10690	0.15411	166.929		14.84	0.00	0	24,712.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	285.52940		0.28553	317.70690	0.31771	285.529		14.84	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Call	34.23060		0.03423	32.57950	0.03258	34.231		17.25	0.00	0	7,900.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Put	852.83060		0.85283	896.17950	0.89618	852.831		17.25	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry			12.07570		12.07570	12.07570	12.07570			13.20	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.89	Call	415.91200		0.41591	417.55120	0.41755	415.912		13.03	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.89	Put	230.21200		0.23021	231.85120	0.23185	230.212		13.03	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.90	Call	410.38790		0.41039	412.03390	0.41203	410.388		13.04	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.90	Put	234.68790		0.23469	236.33390	0.23633	234.688		13.04	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.91	Call	404.91780		0.40492	406.57050	0.40657	404.918		13.05	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.91	Put	239.21780		0.23922	240.87050	0.24087	239.218		13.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.86290		13.86290	13.81790	13.81790			14.91	4,852,015.00	350	32,691.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,672.95440		2.67295	2,627.97340	2.62797	2,672.954		18.67	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	10.05440		0.01005	10.07340	0.01007	10.054		18.67	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,433.00340		2.43300	2,388.16660	2.38817	2,433.003		17.78	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	13.10340		0.01310	13.26660	0.01327	13.103		17.78	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,383.74510		2.38375	2,338.94710	2.33895	2,383.745		17.60	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	13.84510		0.01385	14.04710	0.01405	13.845		17.60	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,334.53200		2.33453	2,289.77710	2.28978	2,334.532		17.42	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	14.63200		0.01463	14.87710	0.01488	14.632		17.42	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,409.58410		1.40958	1,369.00900	1.36901	1,409.584		14.10	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	46.68410		0.04668	51.10900	0.05111	46.684		14.10	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,320.52200		1.32052	1,280.47300	1.28047	1,320.522		14.09	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	57.62200		0.05762	62.57300	0.06257	57.622		14.09	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	908.99500		0.90900	871.97780	0.87198	908.995		14.00	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	146.09500		0.14610	154.07780	0.15408	146.095		14.00	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.06380		14.06380	14.02030	14.02030			15.18	0.00	0	7,837.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,672.80840		1.67281	1,633.48550	1.63349	1,672.808		14.30	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	99.00840		0.09901	103.18550	0.10319	99.008		14.30	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,664.01380		1.66401	1,624.73920	1.62474	1,664.014		14.29	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 17/03/2014	Foreign Exchange Future	12.50	Put	100.21380		0.10021		104.43920	0.10444	100.214	14.29	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	101.43420		0.10143		105.70820	0.10571	101.434	14.28	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,655.23420		1.65523		1,616.00820	1.61601	1,655.234	14.28	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.26480		14.26480		14.22420	14.22420		15.46	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,007.88840		1.00789		982.33150	0.98233	1,007.888	14.80	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	533.08840		0.53309		548.13150	0.54813	533.088	14.80	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,002.85680		1.00286		977.38210	0.97738	1,002.857	14.82	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	538.05680		0.53806		553.18210	0.55318	538.057	14.82	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	997.84900		0.99785		972.45640	0.97246	997.849	14.83	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	543.04900		0.54305		558.25640	0.55826	543.049	14.83	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.70600		14.70600		14.65830	14.65830		16.07	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,554.09210		1.55409		1,521.97920	1.52198	1,554.092	14.85	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	538.09210		0.53809		553.67920	0.55368	538.092	14.85	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	542.29490		0.54229		557.97760	0.55798	542.295	14.86	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,548.29490		1.54829		1,516.27760	1.51628	1,548.295	14.86	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,542.51620		1.54252		1,510.60060	1.51060	1,542.516	14.87	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	546.51620		0.54652		562.30060	0.56230	546.516	14.87	0.00	0	0.00
2025	On 07/11/2013	Bond Future			107.93506		107.93506		108.56074	108.56074			0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	110.99	Put	3,054.94000		3.05494		2,429.26000	2.42926	3,054.940		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/11/2013	Bond Future	111.00	Put	3,064.94000		3.06494		2,439.26000	2.43926	3,064.940		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	3,074.94000		3.07494		2,449.26000	2.44926	3,074.940		0.00	0	0.00
2038	On 07/11/2013	Bond Future			104.69043		104.69043		104.70832	104.70832			0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	5,299.57000		5.29957		5,281.68000	5.28168	5,299.570		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	5,309.57000		5.30957		5,291.68000	5.29168	5,309.570		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	5,319.57000		5.31957		5,301.68000	5.30168	5,319.570		0.00	0	0.00
2050	On 07/11/2013	Bond Future			106.82750		106.82750		106.84531	106.84531			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	3,162.50000		3.16250		3,144.69000	3.14469	3,162.500		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	3,172.50000		3.17250		3,154.69000	3.15469	3,172.500		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	3,182.50000		3.18250		3,164.69000	3.16469	3,182.500		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			402.70000		402.70000		401.87500	401.87500			0.00	0	0.00
AL37	On 06/02/2014	Index Future			407.98400		407.98400		407.14800	407.14800			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			470.63700		470.63700		469.05800	469.05800			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			476.81200		476.81200		475.21300	475.21300			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			422.61600		422.61600		420.98300	420.98300			0.00	0	770.00
ALBI	On 06/02/2014	Index Future			428.16100		428.16100		426.50700	426.50700			0.00	0	73.00
AU\$ / R	On 20/08/2013	Any day expiry			9.22720		9.22720		9.30890	9.30890		13.55	0.00	0	0.00
AU\$ / R	On 20/08/2013	Any day expiry	9.05	Call	177.20000		0.17720		259.13000	0.25913	177.200	13.55	0.00	0	0.00

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	0.00000	0.00000		0.23000	0.00023	0.000	13.55	0.00	0	0.00
AU\$ / R	On	20/08/2013	Any day expiry	9.06	Call	167.20000	0.16720	249.17230	0.24917	167.200	0.000	13.55	0.00	0	0.00
AU\$ / R	On	20/08/2013	Any day expiry	9.06	Put	0.00000	0.00000	0.27230	0.00027	0.000	0.000	13.55	0.00	0	0.00
AU\$ / R	On	20/08/2013	Any day expiry	9.07	Call	157.20000	0.15720	239.22310	0.23922	157.200	0.000	13.55	0.00	0	0.00
AU\$ / R	On	20/08/2013	Any day expiry	9.07	Put	0.00000	0.00000	0.32310	0.00032	0.000	0.000	13.55	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future			9.24080	9.24080	9.33090	9.33090			11.79	32,758,636.00	3,545	7,472.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.50	Call	743.27460	0.74327	832.38770	0.83239	743.275	0.000	14.81	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.50	Put	2.47460	0.00247	1.48770	0.00149	2.475	0.000	14.81	0.00	0	201.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.80	Put	8.28570	0.00829	5.84090	0.00584	8.286	0.000	11.88	0.00	0	201.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.80	Call	449.08570	0.44909	536.74090	0.53674	449.086	0.000	11.88	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Call	367.19060	0.36719	450.93220	0.45093	367.191	0.000	11.86	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.89	Put	16.39060	0.01639	10.03220	0.01003	16.391	0.000	11.86	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.90	Call	358.39860	0.35840	441.68760	0.44169	358.399	0.000	11.85	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.90	Put	17.59860	0.01760	10.78760	0.01079	17.599	0.000	11.85	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.91	Call	349.67710	0.34968	432.49060	0.43249	349.677	0.000	11.85	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	8.91	Put	18.87710	0.01888	11.59060	0.01159	18.877	0.000	11.85	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	9.30	Call	91.73820	0.09174	136.79600	0.13680	91.738	0.000	11.83	0.00	0	201.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	9.30	Put	150.93820	0.15094	105.89600	0.10590	150.938	0.000	11.83	0.00	0	0.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	10.30	Call	1.52590	0.00153	2.61090	0.00261	1.526	0.000	17.13	0.00	0	201.00
AU\$ / R	On	16/09/2013	Foreign Exchange Future	10.30	Put	1,060.72590	1.06073	971.71090	0.97171	1,060.726	0.000	17.13	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future			9.30360	9.30360	9.39460	9.39460			11.93	2,093,310.00	225	11,170.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	8.30	Call	1,019.06940	1.01907	1,107.61670	1.10762	1,019.069	0.000	12.87	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	8.30	Put	15.46940	0.01547	13.01670	0.01302	15.469	0.000	12.87	0.00	0	201.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	8.60	Call	741.44620	0.74145	823.18430	0.82318	741.446	0.000	12.17	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	8.60	Put	37.84620	0.03785	28.58430	0.02858	37.846	0.000	12.17	0.00	0	100.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.30	Call	250.21350	0.25021	300.76170	0.30076	250.213	0.000	11.93	0.00	0	201.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.30	Put	246.61350	0.24661	206.16170	0.20616	246.613	0.000	11.93	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.46	Call	185.74710	0.18575	224.55370	0.22455	185.747	0.000	12.21	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.46	Put	342.14710	0.34215	289.95370	0.28995	342.147	0.000	12.21	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.47	Call	182.22350	0.18222	220.49560	0.22050	182.223	0.000	12.22	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.47	Put	348.62350	0.34862	295.89560	0.29590	348.623	0.000	12.22	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.48	Call	178.75840	0.17876	216.49760	0.21650	178.758	0.000	12.24	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.48	Put	355.15840	0.35516	301.89760	0.30190	355.158	0.000	12.24	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.60	Call	141.35160	0.14135	173.03780	0.17304	141.352	0.000	12.45	0.00	0	100.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	9.60	Put	437.75160	0.43775	378.43780	0.37844	437.752	0.000	12.45	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	10.30	Call	30.70310	0.03070	38.50830	0.03851	30.703	0.000	13.49	0.00	0	201.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	10.30	Put	1,027.10310	1.02710	943.90830	0.94391	1,027.103	0.000	13.49	0.00	0	0.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	10.60	Call	20.23510	0.02024	23.88020	0.02388	20.235	0.000	14.75	0.00	0	100.00
AU\$ / R	On	13/12/2013	Foreign Exchange Future	10.60	Put	1,316.63510	1.31664	1,229.28020	1.22928	1,316.635	0.000	14.75	0.00	0	0.00
AU\$ / R	On	17/03/2014	Foreign Exchange Future			9.38070	9.38070	9.47270	9.47270			12.06	938,070.00	100	3,690.00
AU\$ / R	On	17/03/2014	Foreign Exchange Future	9.49	Call	296.61820	0.29662	339.29390	0.33929	296.618	0.000	12.24	0.00	0	0.00
AU\$ / R	On	17/03/2014	Foreign Exchange Future	9.49	Put	405.91820	0.40592	356.59390	0.35659	405.918	0.000	12.24	0.00	0	0.00
AU\$ / R	On	17/03/2014	Foreign Exchange Future	9.50	Call	292.68750	0.29269	334.70220	0.33470	292.688	0.000	12.25	0.00	0	0.00
AU\$ / R	On	17/03/2014	Foreign Exchange Future	9.50	Put	411.98750	0.41199	362.00220	0.36200	411.988	0.000	12.25	0.00	0	0.00
AU\$ / R	On	17/03/2014	Foreign Exchange Future	9.51	Put	418.10340	0.41810	367.74260	0.36774	418.103	0.000	12.27	0.00	0	0.00
AU\$ / R	On	17/03/2014	Foreign Exchange Future	9.51	Call	288.80340	0.28880	330.44260	0.33044	288.803	0.000	12.27	0.00	0	0.00
AU\$ / R	On	13/06/2014	Foreign Exchange Future			9.46100	9.46100	9.55440	9.55440			12.24	0.00	0	0.00
AU\$ / R	On	13/06/2014	Foreign Exchange Future	9.89	Call	261.76330	0.26176	296.14040	0.29614	261.763	0.000	12.75	0.00	0	0.00
AU\$ / R	On	13/06/2014	Foreign Exchange Future	9.89	Put	690.76330	0.69076	631.74040	0.63174	690.763	0.000	12.75	0.00	0	0.00
AU\$ / R	On	13/06/2014	Foreign Exchange Future	9.90	Call	258.86700	0.25887	292.96150	0.29296	258.867	0.000	12.76	0.00	0	0.00
AU\$ / R	On	13/06/2014	Foreign Exchange Future	9.90	Put	697.86700	0.69787	638.56150	0.63856	697.867	0.000	12.76	0.00	0	0.00
AU\$ / R	On	13/06/2014	Foreign Exchange Future	9.91	Call	256.10600	0.25611	289.81370	0.28981	256.106	0.000	12.78	0.00	0	0.00
AU\$ / R	On	13/06/2014	Foreign Exchange Future	9.91	Put	705.10600	0.70511	645.41370	0.64541	705.106	0.000	12.78	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future			9.95020	9.95020	10.02000	10.02000			13.60	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future	7.25	Call	2,767.46240	2.76746	2,834.56250	2.83456	2,767.462	0.000	14.70	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future	7.25	Put	67.26240	0.06726	64.56250	0.06456	67.262	0.000	14.70	0.00	0	0.00
AU\$ / R	On	14/12/2015	Foreign Exchange Future	7.30	Call	2,721.23110	2.72123	2,788.16280	2.78816	2,721.231	0.000	14.64	0.00	0	0.00

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	Put	71.03110		0.07103		68.16280	0.06816	71.031	14.64	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	74.97330		0.07497		71.92440	0.07192	74.973	14.58	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,675.17330		2.67517	2,741.92440	2.74192		2,675.173	14.58	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.80530		9.80530	9.88460	9.88460			12.07	0.00	0	50.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	718.23880		0.71824	796.94850	0.79695	718.239		13.85	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	2.93880		0.00294	2.34850	0.00235	2.939		13.85	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	708.38190		0.70838	787.05590	0.78706	708.382		13.79	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	3.08190		0.00308	2.45590	0.00246	3.082		13.79	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	698.53240		0.69853	777.20570	0.77721	698.532		13.72	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	3.23240		0.00323	2.60570	0.00261	3.232		13.72	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.90950		9.90950	9.99070	9.99070			14.41	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	307.05790		0.30706	350.67580	0.35068	307.058		14.50	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	337.55790		0.33756	299.97580	0.29998	337.558		14.50	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	302.88960		0.30289	346.07170	0.34607	302.890		14.52	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	343.38960		0.34339	305.37170	0.30537	343.390		14.52	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	298.77250		0.29877	341.51760	0.34152	298.773		14.54	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	349.27250		0.34927	310.81760	0.31082	349.273		14.54	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			209.22690		209.22690	-218.79500	-218.79500				0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			513.66020		513.66020	518.80270	518.80270				0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			617.95970		617.95970	632.01500	632.01500				0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			471.06280		471.06280	442.93290	442.93290				0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			182.88550		182.88550	182.25160	182.25160				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			126.23920		126.23920	142.42370	142.42370				0.00	0	2,830.00
CF CANDO CAEO	On 26/08/2013	Can-Do Future			17.36560		17.36560	19.22450	19.22450				0.00	0	5,000.00
CF CANDO CAEP	On 30/08/2013	Can-Do Future			44.96880		44.96880	36.36650	36.36650				0.00	0	12,500.00
CF CANDO CAER	On 30/08/2013	Can-Do Future			6,877.65250		6,877.65250	7,646.97480	7,646.97480				2,640,000.00	30	0.00
CF CANDO CAES	On 17/09/2013	Can-Do Future			6,678.03420		6,678.03420	6,690.09580	6,690.09580				0.00	0	20.00
CF CANDO CAET	On 17/09/2013	Can-Do Future			4,183.04580		4,183.04580	5,050.00000	5,050.00000				0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			11.10420		11.10420	11.04410	11.04410			15.20	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	1,267.70800		1.26771	1,207.98090	1.20798	1,267.708		20.85	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	3.50800		0.00351	3.88090	0.00388	3.508		20.85	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	1,257.84310		1.25784	1,198.13230	1.19813	1,257.843		20.81	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	3.64310		0.00364	4.03230	0.00403	3.643		20.81	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	1,247.98310		1.24798	1,188.28930	1.18829	1,247.983		20.77	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	3.78310		0.00378	4.18930	0.00419	3.783		20.77	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future			11.25680		11.25680	11.19640	11.19640			15.43	0.00	0	75.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	644.63410		0.64463	601.31150	0.60131	644.634		14.78	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	177.83410		0.17783	194.91150	0.19491	177.834		14.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	638.15650	0.63816		595.08440	0.59508	638.157	14.79	0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	181.35650	0.18136		198.68440	0.19868	181.357	14.79	0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	631.72490	0.63172		588.90440	0.58890	631.725	14.81	0.00	0	0.00	
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	184.92490	0.18492		202.50440	0.20250	184.925	14.81	0.00	0	0.00	
CNH / R	On 16/09/2013	Foreign Exchange Future			1.66480	1.66480		1.66760	1.66760		14.30	0.00	0	0.00	
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,750.28330	0.17503		1,778.63430	0.17786	1,750.283	17.30	0.00	0	0.00	
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	2.28330	0.00023		2.63430	0.00026	2.283	17.30	0.00	0	0.00	
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,651.03490	0.16510		1,679.48330	0.16795	1,651.035	16.99	0.00	0	0.00	
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	3.03490	0.00030		3.48330	0.00035	3.035	16.99	0.00	0	0.00	
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,551.67910	0.15517		1,580.34520	0.15803	1,551.679	16.47	0.00	0	0.00	
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	3.67910	0.00037		4.34520	0.00043	3.679	16.47	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future			1.67680	1.67680		1.68030	1.68030		14.82	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	696.34040	0.06963		726.43920	0.07264	696.340	14.82	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	428.34040	0.04283		423.43920	0.04234	428.340	14.82	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	647.12140	0.06471		676.16690	0.06762	647.121	14.97	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	479.12140	0.04791		473.16690	0.04732	479.121	14.97	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	600.88380	0.06009		628.83440	0.06288	600.884	15.12	0.00	0	0.00	
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	532.88380	0.05329		525.83440	0.05258	532.884	15.12	0.00	0	0.00	
EL28	On 07/11/2013	Bond Future			108.84397	108.84397		108.86244	108.86244		0.00	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	0.00	0	0.00	
EL28	On 07/11/2013	Bond Future	109.99	Put	1,146.03000	1.14603		1,127.56000	1.12756	1,146.030	16.47	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	0.00	0	0.00	
EL28	On 07/11/2013	Bond Future	110.00	Put	1,156.03000	1.15603		1,137.56000	1.13756	1,156.030	16.47	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	0.00	0	0.00	
EL28	On 07/11/2013	Bond Future	110.01	Put	1,166.03000	1.16603		1,147.56000	1.14756	1,166.030	16.47	0.00	0	0.00	
ES18	On 20/04/2018	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.00	
ES23	On 25/01/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.00	
ES26	On 02/04/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.00	
ES33	On 07/11/2013	Bond Future			10.07148	79.28385		10.15027	78.73304		0.00	0.00	0	6,292.00	
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00	
ES33	On 07/11/2013	Bond Future	8.49	Put	12,480.39000	12.48039		13,031.20000	13.03120	12,480.390	16.47	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	0.00	0	0.00	
ES33	On 07/11/2013	Bond Future	8.50	Put	12,392.11000	12.39211		12,942.92000	12.94292	12,392.110	16.47	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	0.00	0	0.00	
ES33	On 07/11/2013	Bond Future	8.51	Put	12,303.96000	12.30396		12,854.77000	12.85477	12,303.960	16.47	0.00	0	0.00	
ES33	On 06/02/2014	Bond Future			10.20717	80.32427		10.28876	79.76620		0.00	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	0.00	0	0.00	
ES33	On 06/02/2014	Bond Future	9.54	Put	4,811.90000	4.81190		5,369.97000	5.36997	4,811.900	16.47	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	0.00	0	0.00	
ES33	On 06/02/2014	Bond Future	9.55	Put	4,736.37000	4.73637		5,294.44000	5.29444	4,736.370	16.47	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	0.00	0	0.00	
ES33	On 06/02/2014	Bond Future	9.56	Put	4,660.95000	4.66095		5,219.02000	5.21902	4,660.950	16.47	0.00	0	0.00	
ES33	On 15/09/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.00	
GOVI	On 07/11/2013	GOVI			422.33700	422.33700		420.77400	420.77400		0.00	0.00	0	107.00	
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000	0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00	
GOVI	On 07/11/2013	GOVI	445.99	Put	236,530.00000	23.65300		252,160.00000	25.21600	236,530.000	16.47	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	0.00	0	0.00	
GOVI	On 07/11/2013	GOVI	446.00	Put	236,630.00000	23.66300		252,260.00000	25.22600	236,630.000	16.47	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GOVI	On 07/11/2013	GOVI	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	236,730.00000		23.67300	52,360.00000	25.23600		236,730.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			427.87900		427.87900	426.29500	426.29500				0.00	0	268.00
GOVI	On 06/02/2014	GOVI	439.99	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	439.99	Put	121,110.00000		12.11100	136,950.00000	13.69500		121,110.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.00	Put	121,210.00000		12.12100	137,050.00000	13.70500		121,210.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI	440.01	Put	121,310.00000		12.13100	137,150.00000	13.71500		121,310.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI			433.63900		433.63900	432.03500	432.03500				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	83,510.00000		8.35100	99,550.00000	9.95500		83,510.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Put	83,610.00000		8.36100	99,650.00000	9.96500		83,610.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.01	Put	83,710.00000		8.37100	99,750.00000	9.97500		83,710.000		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				194.54800	194.54800	194.90500	194.90500				0.00	0	1,078.00
IGOV	On 06/02/2014	Index Future				197.12500	197.12500	197.48600	197.48600				0.00	0	166.00
ILBI	On 07/11/2013	Index Future				527.34500	527.34500	527.85800	527.85800				0.00	0	0.00
ILBI	On 06/02/2014	Index Future				534.47700	534.47700	534.99900	534.99900				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				5.21000	94.79000	5.18000	94.82000				0.00	0	700.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future				5.27000	94.73000	5.24000	94.76000				0.00	0	0.00
JIBAR FUTURE	On 20/11/2013	Jibar Tradeable Future				5.30000	94.70000	5.32000	94.68000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future				5.45000	94.55000	5.50000	94.50000				0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014	Jibar Tradeable Future				5.55000	94.45000	5.59000	94.41000				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				5.91000	94.09000	5.92000	94.08000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future				6.31000	93.69000	6.29000	93.71000				0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future				6.63000	93.37000	6.64000	93.36000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future				6.93000	93.07000	6.92000	93.08000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			7.24000		92.76000		7.22000	92.78000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.49000		92.51000		7.51000	92.49000			0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			8.11920		8.11920		8.24820	8.24820		10.45	4,871,520.00	600	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	531.34850		0.53135	659.40230	0.65940	531.348		12.30	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	2.14850		0.00215	1.20230	0.00120	2.148		12.30	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	521.47040		0.52147	649.46870	0.64947	521.470		12.21	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	2.27040		0.00227	1.26870	0.00127	2.270		12.21	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	511.60020		0.51160	639.53900	0.63954	511.600		12.11	0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	2.40020		0.00240	1.33900	0.00134	2.400		12.11	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future			8.18410		8.18410		8.31470	8.31470		11.07	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Call	225.19460		0.22519	307.32150	0.30732	225.195		11.07	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.14	Put	181.09460		0.18109	132.62150	0.13262	181.095		11.07	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Call	219.89120		0.21989	301.12190	0.30112	219.891		11.07	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.15	Put	185.79120		0.18579	136.42190	0.13642	185.791		11.07	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Call	215.34390		0.21534	294.99570	0.29500	215.344		11.10	0.00	0	0.00
NZ\$ / R	On 13/12/2013	Foreign Exchange Future	8.16	Put	191.24390		0.19124	140.29570	0.14030	191.244		11.10	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future			9.56650		9.56650	0.10452	9.62930	9.62930		14.88	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Call	202.52980		0.02025	305.69420	0.03057	202.530		14.43	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.04	Put	4,937.52980		0.49375	4,412.69420	0.44127	4,937.530		14.43	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Call	191.75660		0.01918	291.12770	0.02911	191.757		14.42	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.05	Put	5,026.75660		0.50268	4,498.12770	0.44981	5,026.757		14.42	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Call	183.98120		0.01840	277.12910	0.02771	183.981		14.47	0.00	0	0.00
R / ¥EN	On 16/09/2013	Foreign Exchange Future	10.06	Put	5,118.98120		0.51190	4,584.12910	0.45841	5,118.981		14.47	0.00	0	0.00
R023	On 07/11/2013	Bond Future			8.31285		97.94802		8.37626	97.55327			0.00	0	11,644.00
R023	On 07/11/2013	Bond Future	6.49	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	12,294.11000		12.29411	12,688.86000	12.68886	12,294.110			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	12,221.38000		12.22138	12,616.13000	12.61613	12,221.380			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	12,148.70000		12.14870	12,543.45000	12.54345	12,148.700			0.00	0	0.00
R023	On 06/02/2014	Bond Future			8.43431		99.23328		8.50037	98.83343			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	3,695.93000		3.69593	4,095.78000	4.09578	3,695.930			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.85	Put	3,632.25000		3.63225	4,032.10000	4.03210	3,632.250			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	3,568.61000		3.56861	3,968.46000	3.96846	3,568.610			0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.47351		114.14470		6.53233	114.03618		3.01	0.00	0	31,050.00
R157	On 07/11/2013	Bond Future	5.59	Call	121.69000		0.12169	108.38000	0.10838	121.690		2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,768.81000		1.76881	1,864.02000	1.86402	1,768.810		2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	124.61000		0.12461	111.03000	0.11103	124.610		2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,752.91000		1.75291	1,847.85000	1.84785	1,752.910		2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	127.59000		0.12759	113.73000	0.11373	127.590		2.96	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,737.07000		1.73707	1,831.73000	1.83173	1,737.070		2.96	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.69043		115.64254		6.75974	115.53264		2.74	0.00	0	100.00
R157	On 06/02/2014	Bond Future	5.64	Call	262.94000		0.26294	241.55000	0.24155	262.940		2.69	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	1,947.15000		1.94715	2,035.66000	2.03566	1,947.150		2.69	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	266.64000		0.26664	245.01000	0.24501	266.640		2.69	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,934.65000		1.93465	2,022.92000	2.02292	1,934.650		2.69	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	270.38000		0.27038	248.51000	0.24851	270.380		2.69	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,922.20000		1.92220	2,010.23000	2.01023	1,922.200		2.69	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.94315		110.39135		7.02659	110.28006		2.10	0.00	0	0.00

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	5.19	Call	104.08000		0.10408		92.83000	0.09283	104.080	2.06	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,480.29000		2.48029	2,580.33000	2.58033	2,480.290	2,480.290	2.06	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,468.04000		2.46804	2,567.94000	2.56794	2,468.040	2,468.040	2.06	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	105.59000		0.10559	94.20000	0.09420	105.590	105.590	2.06	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	107.12000		0.10712	95.59000	0.09559	107.120	107.120	2.06	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,455.81000		2.45581	2,555.57000	2.55557	2,455.810	2,455.810	2.06	0.00	0	0.00
R157	On 07/08/2014	Bond Future			7.29646		111.88657	7.40066	111.77378			2.10	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	647.47000		0.64747	604.64000	0.60464	647.470	647.470	2.09	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	1,252.84000		1.25284	1,322.80000	1.32280	1,252.840	1,252.840	2.09	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	651.77000		0.65177	608.73000	0.60873	651.770	651.770	2.09	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	1,246.22000		1.24622	1,315.97000	1.31597	1,246.220	1,246.220	2.09	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	656.08000		0.65608	612.84000	0.61284	656.080	656.080	2.09	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	1,239.61000		1.23961	1,309.16000	1.30916	1,239.610	1,239.610	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			8.61772		118.72618	8.68093	118.18731			14.94	0.00	0	56,778.00
R186	On 07/11/2013	Bond Future	6.50	Call	30.24000		0.03024	26.03000	0.02603	30.240	30.240	14.64	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.50	Put	20,349.55000		20.34955	20,884.21000	20.88421	20,349.550	20,349.550	14.64	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	66.51000		0.06651	57.68000	0.05768	66.510	66.510	14.64	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	6.75	Put	17,739.41000		17.73941	18,269.45000	18.26945	17,739.410	17,739.410	14.64	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.00	Call	1,290.32000		1.29032	1,167.92000	1.16792	1,290.320	1,290.320	14.79	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	6,750.24000		6.75024	7,166.71000	7.16671	6,750.240	6,750.240	14.79	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	5,832.83000		5.83283	6,223.44000	6.22344	5,832.830	5,832.830	14.84	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	1,641.84000		1.64184	1,493.58000	1.49358	1,641.840	1,641.840	14.84	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	1,669.17000		1.66917	1,518.99000	1.51899	1,669.170	1,669.170	14.84	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	5,770.24000		5.77024	6,158.93000	6.15893	5,770.240	5,770.240	14.84	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	1,696.82000		1.69682	1,544.69000	1.54469	1,696.820	1,696.820	14.84	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	5,708.07000		5.70807	6,094.81000	6.09481	5,708.070	5,708.070	14.84	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	5,167.16000		5.16716	5,535.95000	5.53595	5,167.160	5,167.160	14.87	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.25	Call	1,960.05000		1.96005	1,789.97000	1.78997	1,960.050	1,960.050	14.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Call	2,823.55000		2.82355	2,600.33000	2.60033	2,823.550	2,823.550	14.94	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	3,836.74000		3.83674	4,152.39000	4.15239	3,836.740	3,836.740	14.94	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.75	Call	3,894.32000		3.89432	3,615.99000	3.61599	3,894.320	3,894.320	15.06	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,770.71000		2.77071	3,031.25000	3.03125	2,770.710	2,770.710	15.06	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	5,148.19000		5.14819	4,816.64000	4.81664	5,148.190	5,148.190	15.19	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,943.21000		1.94321	2,150.53000	2.15053	1,943.210	1,943.210	15.19	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.72989		114.99478	8.79545	114.44888			15.27	0.00	0	100.00
R186	On 06/02/2014	Bond Future	7.74	Call	1,715.91000		1.71591	1,591.63000	1.59163	1,715.910	1,715.910	15.05	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	10,427.90000		10.42790	10,849.52000	10.84952	10,427.900	10,427.900	15.05	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	1,737.41000		1.73741	1,611.90000	1.61190	1,737.410	1,737.410	15.05	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	10,356.80000		10.35680	10,777.19000	10.77719	10,356.800	10,356.800	15.05	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	1,759.10000		1.75910	1,632.35000	1.63235	1,759.100	1,759.100	15.05	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	10,285.98000		10.28598	10,705.13000	10.70513	10,285.980	10,285.980	15.05	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.84372		116.54360	8.91176	115.99041			14.93	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,239.18000		1.23918	1,154.69000	1.15469	1,239.180	1,239.180	14.67	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	16,919.09000		16.91909	17,387.79000	17.38779	16,919.090	16,919.090	14.67	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,252.95000		1.25295	1,167.67000	1.16767	1,252.950	1,252.950	14.67	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	16,835.12000		16.83512	17,303.03000	17.30303	16,835.120	16,835.120	14.67	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	16,751.37000		16.75137	17,218.50000	17.21850	16,751.370	16,751.370	14.67	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,266.83000		1.26683	1,180.77000	1.18077	1,266.830	1,266.830	14.67	0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.96078		112.83152	9.03142	112.27084			14.93	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,295.78000		4.29578	4,084.67000	4.08467	4,295.780	4,295.780	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	8.29	Put	9,823.19000	9.82319	10,172.76000	10.17276	9,823.190	14.81	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,326.02000	4.32602	4,113.84000	4.11384	4,326.020	14.81	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	9,768.25000	9.76825	10,116.75000	10.11675	9,768.250	14.81	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,356.38000	4.35638	4,143.14000	4.14314	4,356.380	14.81	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	9,713.51000	9.71351	10,060.95000	10.06095	9,713.510	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			277.41173	277.41173	277.46442	277.46442			0.00	0	2,097.00
R197	On 07/11/2013	Bond Future	279.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Put	2,578.27000	2.57827	2,525.58000	2.52558	2,578.270		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	2,588.27000	2.58827	2,535.58000	2.53558	2,588.270		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	2,598.27000	2.59827	2,545.58000	2.54558	2,598.270		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			5.45538	106.92456	5.60778	106.75882		1.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	96.52000	0.09652	68.71000	0.06871	96.520	1.73	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	824.74000	0.82474	962.67000	0.96267	824.740	1.73	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	98.87000	0.09887	70.51000	0.07051	98.870	1.73	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	816.09000	0.81609	953.47000	0.95347	816.090	1.73	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	101.26000	0.10126	72.34000	0.07234	101.260	1.74	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	807.48000	0.80748	944.30000	0.94430	807.480	1.74	0.00	0	0.00
R201	On 06/02/2014	Bond Future			5.50378	103.91990	5.70248	103.75201		1.48	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	314.10000	0.31410	250.42000	0.25042	314.100	1.47	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	537.64000	0.53764	641.85000	0.64185	537.640	1.47	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	317.63000	0.31763	253.42000	0.25342	317.630	1.47	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	532.68000	0.53268	636.36000	0.63636	532.680	1.47	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	321.17000	0.32117	256.45000	0.25645	321.170	1.47	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	527.73000	0.52773	630.90000	0.63090	527.730	1.47	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.53796	105.31952	5.82133	105.14946		0.77	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	92.54000	0.09254	58.83000	0.05883	92.540	0.75	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	574.21000	0.57421	710.56000	0.71056	574.210	0.75	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	569.58000	0.56958	705.51000	0.70551	569.580	0.75	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	93.97000	0.09397	59.84000	0.05984	93.970	0.75	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	95.42000	0.09542	60.86000	0.06086	95.420	0.75	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	564.97000	0.56497	700.47000	0.70047	564.970	0.75	0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.54833	102.33715	6.02773	102.16480		0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	261.35000	0.26135	191.25000	0.19125	261.350	0.76	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	354.46000	0.35446	456.71000	0.45671	354.460	0.76	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	262.97000	0.26297	192.56000	0.19256	262.970	0.76	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	352.47000	0.35247	454.41000	0.45441	352.470	0.76	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	264.60000	0.26460	193.88000	0.19388	264.600	0.76	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	350.50000	0.35050	452.13000	0.45213	350.500	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			202.83276	202.83276	204.08829	204.08829			0.00	0	43,251.00

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	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		6,157.24000	6.15724	4,901.71000	4.90171		6,157.240		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Put		6,167.24000	6.16724	4,911.71000	4.91171		6,167.240		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		6,177.24000	6.17724	4,921.71000	4.92171		6,177.240		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				7.26148	104.56727		7.28449	104.48983		5.67	0.00	0	19,620.00
R203	On 07/11/2013	Bond Future	5.71	Call		26.80000	0.02680		25.81000	0.02581	26.800	5.54	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put		5,416.73000	5.41673	5,493.18000	5.49318		5,416.730	5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call		64.48000	0.06448		62.08000	0.06208	64.480	5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put		4,456.64000	4.45664	4,531.68000	4.53168		4,456.640	5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call		66.41000	0.06641		63.94000	0.06394	66.410	5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put		4,423.14000	4.42314	4,498.11000	4.49811		4,423.140	5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call		68.45000	0.06845		65.90000	0.06590	68.450	5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put		4,389.77000	4.38977	4,464.66000	4.46466		4,389.770	5.54	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call		102,337.75000	102.33775	102,260.31000	102.26031		102,337.750	5.85	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put		0.00000	0.00000		0.00000	0.00000	0.000	5.85	0.00	0	0.00
R203	On 06/02/2014	Bond Future				7.42594	105.93944		7.45085	105.86101		5.23	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call		186.10000	0.18610		179.85000	0.17985	186.100	5.12	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put		4,967.89000	4.96789	5,040.07000	5.04007		4,967.890	5.12	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call		258.92000	0.25892		250.53000	0.25053	258.920	5.12	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put		4,410.01000	4.41001	4,480.05000	4.48005		4,410.010	5.12	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call		263.32000	0.26332		254.79000	0.25479	263.320	5.12	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put		4,381.34000	4.38134	4,451.24000	4.45124		4,381.340	5.12	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call		267.77000	0.26777		259.12000	0.25912	267.770	5.12	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put		4,352.73000	4.35273	4,422.51000	4.42251		4,352.730	5.12	0.00	0	0.00
R203	On 08/05/2014	Bond Future				7.59545	103.20525		7.62249	103.12585		4.78	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call		171.10000	0.17110		165.19000	0.16519	171.100	4.66	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put		5,806.36000	5.80636	5,879.85000	5.87985		5,806.360	4.66	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call		173.80000	0.17380		167.81000	0.16781	173.800	4.66	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put		5,777.68000	5.77768	5,851.09000	5.85109		5,777.680	4.66	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call		176.54000	0.17654		170.46000	0.17046	176.540	4.66	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put		5,749.04000	5.74904	5,822.36000	5.82236		5,749.040	4.66	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call		1,392.33000	1.39233	1,359.80000	1.35980		1,392.330	4.77	0.00	0	16.00
R203	On 08/05/2014	Bond Future	7.40	Put		1,968.50000	1.96850	2,015.37000	2.01537		1,968.500	4.77	0.00	0	0.00
R203	On 07/08/2014	Bond Future				7.78655	104.60311		7.81611	104.52261		4.78	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call		1,354.10000	1.35410		1,324.85000	1.32485	1,354.100	4.76	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put		2,718.21000	2.71821	2,769.46000	2.76946		2,718.210	4.76	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call		1,365.10000	1.36510		1,335.68000	1.33568	1,365.100	4.76	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put		2,701.51000	2.70151	2,752.59000	2.75259		2,701.510	4.76	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call		1,376.16000	1.37616		1,346.56000	1.34656	1,376.160	4.76	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put		2,684.89000	2.68489	2,735.79000	2.73579		2,684.890	4.76	0.00	0	0.00
R203	On 15/09/2017	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution				100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 07/11/2013	Bond Future				7.46326	105.38008		7.52797	105.10607		7.58	0.00	0	29,092.00
R204	On 07/11/2013	Bond Future	6.29	Call		144.30000	0.14430		125.27000	0.12527	144.300	7.43	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put		5,272.19000	5.27219	5,527.17000	5.52717		5,272.190	7.43	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call		148.18000	0.14818		128.71000	0.12871	148.180	7.43	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put		5,231.05000	5.23105	5,485.59000	5.48559		5,231.050	7.43	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call		152.15000	0.15215		132.22000	0.13222	152.150	7.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future	6.31	Put	5,190.02000		5.19002		5,444.10000	5.44410	5,190.020	7.43	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	700.88000		0.70088		629.12000	0.62912	700.880	7.54	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	2,689.04000		2.68904		2,891.29000	2.89129	2,689.040	7.54	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.59860		102.73296		7.66742	102.45537		7.36	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	459.15000		0.45915		416.75000	0.41675	459.150	7.23	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	5,489.17000		5.48917		5,724.36000	5.72436	5,489.170	7.23	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	466.43000		0.46643		423.47000	0.42347	466.430	7.23	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	5,453.60000		5.45360		5,688.23000	5.68823	5,453.600	7.23	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	473.79000		0.47379		430.28000	0.43028	473.790	7.24	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	5,418.13000		5.41813		5,652.21000	5.65221	5,418.130	7.24	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.74134		104.11657		7.81473	103.83533		6.99	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	433.98000		0.43398		397.45000	0.39745	433.980	6.85	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	7,231.28000		7.23128		7,475.99000	7.47599	7,231.280	6.85	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	439.46000		0.43946		402.54000	0.40254	439.460	6.85	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	7,195.21000		7.19521		7,439.53000	7.43953	7,195.210	6.85	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	444.99000		0.44499		407.69000	0.40769	444.990	6.85	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	7,159.20000		7.15920		7,403.14000	7.40314	7,159.200	6.85	0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.89665		101.49581		7.97515	101.21074		6.99	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	2,038.45000		2.03845		1,925.15000	1.92515	2,038.450	6.98	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	3,716.62000		3.71662		3,888.39000	3.88839	3,716.620	6.98	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	2,053.82000		2.05382		1,939.94000	1.93994	2,053.820	6.98	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	3,694.88000		3.69488		3,866.07000	3.86607	3,694.880	6.98	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	2,069.27000		2.06927		1,954.80000	1.95480	2,069.270	6.98	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	3,673.23000		3.67323		3,843.83000	3.84383	3,673.230	6.98	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R206	On 07/11/2013	Bond Future			5.92562		102.68311		6.05444	102.66016		0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	7.91000		0.00791		6.37000	0.00637	7.910	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	300.20000		0.30020		321.61000	0.32161	300.200	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	8.06000		0.00806		6.50000	0.00650	8.060	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	298.55000		0.29855		319.94000	0.31994	298.550	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	8.21000		0.00821		6.62000	0.00662	8.210	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	296.91000		0.29691		318.27000	0.31827	296.910	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			7.79898		99.69838		7.85789	99.41904		9.56	0.00	0	27,380.00
R207	On 07/11/2013	Bond Future	6.69	Call	241.75000		0.24175		216.06000	0.21606	241.750	9.39	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	5,688.71000		5.68871		5,942.36000	5.94236	5,688.710	9.39	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	247.44000		0.24744		221.23000	0.22123	247.440	9.39	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	5,643.64000		5.64364		5,896.77000	5.89677	5,643.640	9.39	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	253.24000		0.25324		226.50000	0.22650	253.240	9.39	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	5,598.72000		5.59872		5,851.32000	5.85132	5,598.720	9.39	0.00	0	0.00
R207	On 06/02/2014	Bond Future			7.92959		97.36758		7.99168	97.08457		9.31	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	543.72000		0.54372		501.03000	0.50103	543.720	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	6,657.87000		6.65787		6,898.19000	6.89819	6,657.870	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	551.47000		0.55147		508.27000	0.50827	551.470	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	6,616.42000		6.61642		6,856.23000	6.85623	6,616.420	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	559.30000		0.55930		515.60000	0.51560	559.300	9.13	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	6,575.09000		6.57509		6,814.40000	6.81440	6,575.090	9.13	0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.06841		98.67898		8.13396	98.39224		9.28	0.00	0	0.00

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	6.19	Call	551.91000		0.55191		514.52000	0.51452	551.910	9.12	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	9,231.06000		9.23106		9,480.41000	9.48041	9,231.060	9.12	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	558.22000		0.55822		520.46000	0.52046	558.220	9.12	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	9,188.71000		9.18871		9,437.69000	9.43769	9,188.710	9.12	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	564.58000		0.56458		526.46000	0.52646	564.580	9.12	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	9,146.43000		9.14643		9,395.05000	9.39505	9,146.430	9.12	0.00	0	0.00
R207	On 07/08/2014	Bond Future			8.21755		96.37538		8.28692	96.08477		9.28	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,514.65000		2.51465		2,400.06000	2.40006	2,514.650	9.23	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	4,760.35000		4.76035		4,936.37000	4.93637	4,760.350	9.23	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,531.93000		2.53193		2,416.79000	2.41679	2,531.930	9.23	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	4,734.47000		4.73447		4,909.94000	4.90994	4,734.470	9.23	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,549.28000		2.54928		2,433.59000	2.43359	2,549.280	9.23	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	4,708.68000		4.70868		4,883.60000	4.88360	4,708.680	9.23	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/11/2013	Bond Future			7.96855		94.08285		8.03231	93.74754		10.66	0.00	0	14,428.00
R208	On 07/11/2013	Bond Future	6.79	Call	185.37000		0.18537		161.57000	0.16157	185.370	10.45	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	6,660.53000		6.66053		6,972.04000	6.97204	6,660.530	10.45	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	190.24000		0.19024		165.89000	0.16589	190.240	10.45	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	6,608.17000		6.60817		6,919.13000	6.91913	6,608.170	10.45	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	195.22000		0.19522		170.31000	0.17031	195.220	10.45	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	6,555.97000		6.55597		6,866.37000	6.86637	6,555.970	10.45	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	882.91000		0.88291		794.54000	0.79454	882.910	10.61	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	3,393.33000		3.39333		3,640.27000	3.64027	3,393.330	10.61	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			8.08984		95.31745		8.15657	94.97777		10.24	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	496.61000		0.49661		451.54000	0.45154	496.610	10.03	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	7,709.05000		7.70905		8,003.66000	8.00366	7,709.050	10.03	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	504.25000		0.50425		458.59000	0.45859	504.250	10.03	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	7,660.78000		7.66078		7,954.80000	7.95480	7,660.780	10.03	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	512.29000		0.51229		466.03000	0.46603	512.290	10.03	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	7,612.95000		7.61295		7,906.37000	7.90637	7,612.950	10.03	0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.21293		93.20468		8.28284	92.86050		9.86	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	397.12000		0.39712		362.85000	0.36285	397.120	9.67	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	10,514.09000		10.51409		10,824.00000	10.82400	10,514.090	9.67	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	402.57000		0.40257		367.90000	0.36790	402.570	9.67	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	10,463.53000		10.46353		10,773.04000	10.77304	10,463.530	9.67	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	10,413.04000		10.41304		10,722.15000	10.72215	10,413.040	9.67	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	408.07000		0.40807		373.00000	0.37300	408.070	9.67	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.34278		94.46704		8.41611	94.11825		9.86	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,499.58000		2.49958		2,366.05000	2.36605	2,499.580	9.83	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	5,181.94000		5.18194		5,397.20000	5.39720	5,181.940	9.83	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,518.49000		2.51849		2,384.25000	2.38425	2,518.490	9.83	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	5,151.48000		5.15148		5,366.03000	5.36603	5,151.480	9.83	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,537.49000		2.53749		2,402.54000	2.40254	2,537.490	9.83	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	5,121.15000		5.12115		5,334.99000	5.33499	5,121.150	9.83	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R208/R207	On 31/03/2021		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/11/2013		Bond Future	9.42590	71.32003		9.50929	70.73541		22.47	0.00	0	18,862.00
R209	On 07/11/2013	8.65	Call	988.62000	0.98862		869.23000	0.86923	988.620	22.23	0.00	0	0.00
R209	On 07/11/2013	8.65	Put	6,818.64000	6.81864		7,283.87000	7.28387	6,818.640	22.23	0.00	0	4,700.00
R209	On 07/11/2013	8.79	Call	1,248.64000	1.24864		1,104.50000	1.10450	1,248.640	22.29	0.00	0	0.00
R209	On 07/11/2013	8.79	Put	5,972.16000	5.97216		6,412.64000	6.41264	5,972.160	22.29	0.00	0	0.00
R209	On 07/11/2013	8.80	Call	1,268.84000	1.26884		1,122.85000	1.12285	1,268.840	22.29	0.00	0	0.00
R209	On 07/11/2013	8.80	Put	5,914.28000	5.91428		6,352.91000	6.35291	5,914.280	22.29	0.00	0	0.00
R209	On 07/11/2013	8.81	Call	1,289.26000	1.28926		1,141.41000	1.14141	1,289.260	22.29	0.00	0	0.00
R209	On 07/11/2013	8.81	Put	5,856.74000	5.85674		6,293.51000	6.29351	5,856.740	22.29	0.00	0	0.00
R209	On 07/11/2013	9.25	Call	2,411.67000	2.41167		2,173.49000	2.17349	2,411.670	22.47	0.00	0	0.00
R209	On 07/11/2013	9.25	Put	3,670.54000	3.67054		4,016.98000	4.01698	3,670.540	22.47	0.00	0	1,000.00
R209	On 07/11/2013	9.40	Call	2,898.05000	2.89805		2,626.98000	2.62698	2,898.050	22.56	0.00	0	0.00
R209	On 07/11/2013	9.40	Put	3,081.20000	3.08120		3,394.75000	3.39475	3,081.200	22.56	0.00	0	5,000.00
R209	On 07/11/2013	9.50	Put	2,729.17000	2.72917		3,020.86000	3.02086	2,729.170	22.62	0.00	0	980.00
R209	On 07/11/2013	9.50	Call	3,249.05000	3.24905		2,956.12000	2.95612	3,249.050	22.62	0.00	0	0.00
R209	On 07/11/2013	9.70	Call	4,011.63000	4.01163		3,675.86000	3.67586	4,011.630	22.75	0.00	0	0.00
R209	On 07/11/2013	9.70	Put	2,118.63000	2.11863		2,367.48000	2.36748	2,118.630	22.75	0.00	0	1,520.00
R209	On 06/02/2014		Bond Future	9.52967	72.25597		9.61568	71.66366		21.91	0.00	0	0.00
R209	On 06/02/2014	8.54	Call	1,687.81000	1.68781		1,539.25000	1.53925	1,687.810	21.55	0.00	0	0.00
R209	On 06/02/2014	8.54	Put	9,117.80000	9.11780		9,561.55000	9.56155	9,117.800	21.55	0.00	0	0.00
R209	On 06/02/2014	8.55	Call	1,707.21000	1.70721		1,557.32000	1.55732	1,707.210	21.56	0.00	0	0.00
R209	On 06/02/2014	8.55	Put	9,056.07000	9.05607		9,498.49000	9.49849	9,056.070	21.56	0.00	0	0.00
R209	On 06/02/2014	8.56	Call	1,726.76000	1.72676		1,575.53000	1.57553	1,726.760	21.56	0.00	0	0.00
R209	On 06/02/2014	8.56	Put	8,994.63000	8.99463		9,435.71000	9.43571	8,994.630	21.56	0.00	0	0.00
R209	On 08/05/2014		Bond Future	9.63295	70.08424		9.72166	69.48403		21.87	0.00	0	0.00
R209	On 08/05/2014	7.84	Put	15,267.89000	15.26789		15,770.29000	15.77029	15,267.890	21.51	0.00	0	0.00
R209	On 08/05/2014	7.84	Call	1,140.07000	1.14007		1,042.26000	1.04226	1,140.070	21.51	0.00	0	0.00
R209	On 08/05/2014	7.85	Call	1,152.41000	1.15241		1,053.73000	1.05373	1,152.410	21.51	0.00	0	0.00
R209	On 08/05/2014	7.85	Put	15,189.57000	15.18957		15,691.10000	15.69110	15,189.570	21.51	0.00	0	0.00
R209	On 08/05/2014	7.86	Call	1,164.86000	1.16486		1,065.29000	1.06529	1,164.860	21.51	0.00	0	0.00
R209	On 08/05/2014	7.86	Put	15,111.50000	15.11150		15,612.14000	15.61214	15,111.500	21.51	0.00	0	0.00
R209	On 07/08/2014		Bond Future	9.73808	71.03346		9.82959	70.42516		21.87	0.00	0	0.00
R209	On 07/08/2014	9.04	Call	4,076.14000	4.07614		3,835.27000	3.83527	4,076.140	21.70	0.00	0	0.00
R209	On 07/08/2014	9.04	Put	9,011.95000	9.01195		9,379.38000	9.37938	9,011.950	21.70	0.00	0	0.00
R209	On 07/08/2014	9.05	Call	4,102.40000	4.10240		3,860.42000	3.86042	4,102.400	21.71	0.00	0	0.00
R209	On 07/08/2014	9.05	Put	8,963.63000	8.96363		9,329.95000	9.32995	8,963.630	21.71	0.00	0	0.00
R209	On 07/08/2014	9.06	Call	4,128.74000	4.12874		3,885.67000	3.88567	4,128.740	21.71	0.00	0	0.00
R209	On 07/08/2014	9.06	Put	8,915.51000	8.91551		9,280.74000	9.28074	8,915.510	21.71	0.00	0	0.00
R209	On 31/03/2036		Price Contribution	6.25000	6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/11/2013		Bond Future	154.55034	154.55034		154.57795	154.57795			0.00	0	1,237.00
R210	On 07/11/2013	159.99	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	159.99	Put	5,439.66000	5.43966		5,412.05000	5.41205	5,439.660	21.71	0.00	0	0.00
R210	On 07/11/2013	160.00	Call	0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	160.00	Put	5,449.66000	5.44966		5,422.05000	5.42205	5,449.660	21.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R210	On 07/11/2013	Bond Future	160.01	Call		0.00000	0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	5,459.66000		5.45966	5,432.05000	5.43205		5,459.660		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R211	On 07/11/2013	Bond Future			129.42664		129.42664	129.45700	129.45700				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	563.36000		0.56336	533.00000	0.53300		563.360		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	573.36000		0.57336	543.00000	0.54300		573.360		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	583.36000		0.58336	553.00000	0.55300		583.360		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			129.86939		129.86939	129.89437	129.89437				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	3,120.61000		3.12061	3,095.63000	3.09563		3,120.610		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	3,130.61000		3.13061	3,105.63000	3.10563		3,130.610		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	3,140.61000		3.14061	3,115.63000	3.11563		3,140.610		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			9.26152		82.07410	9.33470	81.54237			19.56	46,782,237.00	570	12,136.00
R213	On 07/11/2013	Bond Future	8.59	Call	1,144.07000		1.14407	1,023.62000	1.02362		1,144.070	19.41	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	6,274.63000		6.27463	6,685.91000	6.68591		6,274.630	19.41	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	1,163.61000		1.16361	1,041.50000	1.04150		1,163.610	19.41	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	6,214.31000		6.21431	6,623.93000	6.62393		6,214.310	19.41	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	1,183.38000		1.18338	1,059.60000	1.05960		1,183.380	19.41	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	6,154.34000		6.15434	6,562.29000	6.56229		6,154.340	19.41	0.00	0	0.00
R213	On 06/02/2014	Bond Future			9.37413		83.15104	9.44972	82.61245			19.94	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	1,622.78000		1.62278	1,497.96000	1.49796		1,622.780	19.60	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	9,972.49000		9.97249	10,386.26000	10.38626		9,972.490	19.60	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	1,641.55000		1.64155	1,515.59000	1.51559		1,641.550	19.61	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	9,908.58000		9.90858	10,321.21000	10.32121		9,908.580	19.61	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	1,660.47000		1.66047	1,533.37000	1.53337		1,660.470	19.61	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	9,844.93000		9.84493	10,256.42000	10.25642		9,844.930	19.61	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.48209		80.73268	9.56012	80.18684			19.62	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,142.64000		1.14264	1,056.95000	1.05695		1,142.640	19.31	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	15,802.13000		15.80213	16,262.28000	16.26228		15,802.130	19.31	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,154.79000		1.15479	1,068.35000	1.06835		1,154.790	19.31	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	15,724.58000		15.72458	16,183.98000	16.18398		15,724.580	19.31	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,167.05000		1.16705	1,079.84000	1.07984		1,167.050	19.31	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	15,647.26000		15.64726	16,105.89000	16.10589		15,647.260	19.31	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.59396		81.82616	9.67457	81.27292			19.62	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	4,054.57000		4.05457	3,843.44000	3.84344		4,054.570	19.42	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	9,517.84000		9.51784	9,859.95000	9.85995		9,517.840	19.42	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	4,080.81000		4.08081	3,868.70000	3.86870		4,080.810	19.42	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	9,468.07000		9.46807	9,809.20000	9.80920		9,468.070	19.42	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,107.14000		4.10714	3,894.06000	3.89406		4,107.140	19.42	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	9,418.48000		9.41848	9,758.64000	9.75864		9,418.480	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			9.55673		71.80885	9.65040	71.13860			23.06	0.00	0	577.00
R214	On 07/11/2013	Bond Future	7.79	Call	118.52000		0.11852	97.50000	0.09750		118.520	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	7.79	Put	15,101.91000		15.10191	15,751.14000	15.75114		15,101.910	22.63	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	121.73000		0.12173	100.19000	0.10019		121.730	22.63	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	15,005.97000		15.00597	15,654.68000	15.65468		15,005.970	22.63	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	125.01000		0.12501	102.94000	0.10294		125.010	22.63	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	14,910.30000		14.91030	15,558.48000	15.55848		14,910.300	22.63	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.66352		72.75120	9.76028	72.07211		9.66352	23.51	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	2,661.72000		2.66172	2,433.17000	2.43317		2,661.720	23.31	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	7,719.09000		7.71909	8,169.63000	8.16963		7,719.090	23.31	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	2,687.05000		2.68705	2,456.89000	2.45689		2,687.050	23.31	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	7,664.86000		7.66486	8,113.79000	8.11379		7,664.860	23.31	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	2,712.52000		2.71252	2,480.73000	2.48073		2,712.520	23.31	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	7,610.92000		7.61092	8,058.22000	8.05822		7,610.920	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			9.58857		93.34649	9.69269	92.39232				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	19,174.67000		19.17467	20,128.84000	20.12884		19,174.670		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	19,045.34000		19.04534	19,999.51000	19.99951		19,045.340		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	18,916.27000		18.91627	19,870.44000	19.87044		18,916.270		0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.69772		94.57143	9.80546	93.60466				0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	5,825.30000		5.82530	6,792.07000	6.79207		5,825.300		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	5,724.03000		5.72403	6,690.80000	6.69080		5,724.030		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Call	0.00000		0.00000	0.00000	0.00000		0.000		0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	5,622.95000		5.62295	6,589.72000	6.58972		5,622.950		0.00	0	0.00
RAIN	On 16/09/2013	Foreign Exchange Future			19,955.26000		19,955.26000	19,932.80000	19,932.80000				0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49780		1.49780	1.49780	1.49780			13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	259.92470		0.02599	263.89800	0.02639		259.925	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	181.92470		0.01819	185.89800	0.01859		181.925	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	210.12010		0.02101	214.17090	0.02142		210.120	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	232.12010		0.02321	236.17090	0.02362		232.120	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	168.37460		0.01684	172.39240	0.01724		168.375	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	290.37460		0.02904	294.39240	0.02944		290.375	13.73	0.00	0	0.00
Total for Derivatives :													654,713,965.30	57,142	2 109 234.00
<u>i-Bonds</u>															
AA02	On 28/03/2016	Spot Bond			0.00000		100.00000	0.00000	100.85708				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.07000		107.03573	7.07000	107.01552				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000	0.00000	101.06026				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.60000		106.78730	8.60000	106.76287				791,200,000,000.00	92,000,000	46,310,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000	0.00000	99.91258				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000	0.00000	100.01841				0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000		48.42486	8.00000	48.41454				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.46500		97.34430	9.46500	97.31984				56,790,000,000.00	6,000,000	3,000,000.00
AB06	On 27/03/2015	Spot Bond	7.42000		104.27370	7.42000	104.25305				80,477,320,000.00	10,846,000	6,246,000.00
AB07	On 07/03/2014	Spot Bond	6.69000		105.13846	6.69000	105.11966				135,138,000,000.00	20,200,000	10,100,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.33838				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.85000		107.52750	8.85000	107.50221				88,500,000,000.00	10,000,000	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.02319				0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	0.64000		137.24629	0.64000	137.25686				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.33000		130.00741	2.33000	260.03037				932,000,000.00	400,000	200,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	99.92841				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.50922				0.00	6,200,000	5,300,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.73694				0.00	600,000	300,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.17836				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000	0.00000	101.23159				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000	0.00000	101.26694				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.68000		110.54465	7.68000	110.52202				56,832,000,000.00	7,400,000	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000		100.00000	0.00000	103.44188				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.29000		106.07835	7.29000	106.05771				0.00	0	1,352,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000		100.00000	0.00000	102.01590				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000		100.00000	0.00000	102.08805				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.88435				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.86665				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.94292				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.13824				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.34292			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond		6.39000	105.99896		6.39000	105.98049			8,441,190,000.00	1,321,000	921,000.00
ABL8B	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.59338			0.00	0	0.00
ABLC09	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.04728			0.00	0	100,000,000.00
ABLC10	On 19/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.04822			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.09000	131.29400		5.09000	131.28844			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		3.00000	125.78024		3.00000	125.78192			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		2.59000	117.09373		2.59000	117.09652			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.24000	98.73525		4.24000	98.73330			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		5.95000	102.72965		5.95000	99.37117			0.00	0	115,000,000.00
ABLS2A	On 13/07/2016	Spot Bond		11.15000	112.18753		11.15000	112.15445			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.19144			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.30493			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.37646			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.52812			0.00	0	500,000.00
ABLS11	On 29/06/2019	Spot Bond		3.89000	110.26974		3.89000	110.26852			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	30.83133		100.00000	30.75663			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.07000	162.33747		2.07000	162.34362			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	152.58498		2.76000	152.58793			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.10000	164.22955		2.10000	164.23564			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		2.31000	161.62475		2.31000	161.62984			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.14625	70.65423		8.14625	70.63059			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.14625	70.65423		8.14625	70.63059			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond		84.61000	17.19964		84.61000	17.17077			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	88.82000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.18248			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	90.01000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond		100.00000	46.43069		100.00000	46.34260			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	88.75000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	89.29000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	85.01000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	84.76000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.82841			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.67214			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	84.09000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		6.83000	103.88800		6.83000	103.86894			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	111.28000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	86.28000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	88.22000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	86.92000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.96984			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.21000	117.75066		7.21000	117.72801			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.71050			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	83.68000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	83.85000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.84000	91.96992		2.84000	97.56277			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.93000	97.13054		2.93000	141.55486			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.91000	108.95357		2.91000	184.52351			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	82.95000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN67	On 28/02/2023	Spot Bond		9.88000	85.62172		9.88000	86.86086			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN69	On 28/02/2016	Spot Bond		0.00000	100.00000		0.00000	102.62000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	89.74000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.80000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	104.48200			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	87.51000			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		10.04000	104.53171		10.04000	105.09031			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		9.98500	105.29243		9.98500	105.50066			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		9.10000	89.07135		9.10000	89.94235			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	103.60000			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		8.45000	109.58430		8.45000	109.55965			3,523,650,000.00	417,000	617,000.00
ABS5	On 01/05/2015	Spot Bond		7.02000	104.56137		7.02000	104.54177			81,432,000,000.00	11,600,000	6,698,000.00
ABS6	On 01/06/2020	Spot Bond		9.08000	97.45653		9.08000	97.43288			4,685,280,000.00	516,000	616,000.00
ABS7	On 11/09/2026	Spot Bond		10.24000	93.69239		10.24000	93.66697			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond		7.67000	107.93336		7.67000	107.91128			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		4.00000	125.16994		4.00000	125.16818			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond		1.34000	127.79545		1.34000	127.80282			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABSI2	On 07/12/2023	Spot Bond		2.14000	132.03741		2.14000	264.09197			428,000,000.00	200,000	100,000.00
ABSI3	On 31/01/2017	Spot Bond		0.58000	122.93472		0.58000	125.68649			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.10000	121.19671		2.10000	123.63580			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	33.45557		100.00000	33.37453			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.76305			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.76305			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.37000	109.70624		11.37000	109.67328			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.04758			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	1.68316		100.00000	1.67908			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.04892			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.06783			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.14309			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	10.03242		100.00000	10.00811			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.13278			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.04624			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	58.33575		11.00000	58.31907			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	10.03242		100.00000	10.00811			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.99971			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.02308			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	101.27010			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.33342			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.47569			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.26996			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.31284			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.33170			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.48230			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.48230			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.48525			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.23568			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.48525			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.47936			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	84.13934			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.21159			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.19289			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.10499			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.19289			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.28718			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.32983			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.34698			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.31269			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.10704			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.23570			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.53500	103.85876		9.53500	103.89621			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.13287			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.55500	101.14922		7.55500	101.12897			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.41278			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.54992			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.28757			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.45893			0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	5.00642	100.00000	100.00000	4.99535			0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	6.75888	100.00000	100.00000	6.74401			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	77.43356			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	155.49112			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	155.56248			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.26993			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.01196			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.01196			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.45893			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.93028			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.22700			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.21671			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.36604			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.79469			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.36472			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.06147			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.23960			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.32779			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.75878			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.10332			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.27509			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.06759			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.04869			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.24783			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.23643			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.11054			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.08133			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.13802			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.24439			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.18432			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.11569			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.13459			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.32007		10.23000	104.29180			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.15329			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.12428			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.57888			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	109.13416			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.06755			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.54000	102.82948		9.54000	102.80330			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.23918			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.06861		1.75000	108.19501			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.13287			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.13611			0.00	0	1,000,000.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.21785			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.26051			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.17517			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.15297			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.25198			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.20931			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.30315			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.21785			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.26904			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.78595			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.25198			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.20907			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.28185			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.30414			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.03318			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.04348			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.12412			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.14988			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.30939			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.29974			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.39691			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.22638			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.38328			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.38839			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.39691			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	88.87853			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.32873			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.32873			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL203	On 30/01/2023	Spot Bond		0.00000	100.00000		0.00000	113.60917			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	100.00000		0.00000	114.41453			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.14102			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.12906			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.48234			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.03138			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.81307			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.38818			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.42571			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.05431			0.00	20,000,000	20,000,000.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.22819			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.45030			0.00	0	0.00
ADCP02	On 10/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.08100			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	5.56463		100.00000	5.55115			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.01748			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.01947			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.02079			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.64301			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.71408			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.80871			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.61868			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		8.08500	98.66479		8.08500	98.64258			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.81632			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.96069			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.76000	102.96426		8.76000	102.94028			7,051,800,000.00	805,000	691,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AIR02		On 30/04/2023	Spot Bond	9.68000	116.02865		9.68000	115.99869			116,160,000,000.00	12,000,000	6,133,000.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	44.11530		100.00000	44.00842			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	7.32000	113.00962		7.32000	112.98754			109,800,000,000.00	15,000,000	8,359,000.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	42.10732		100.00000	42.00532			0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	15.08676		100.00000	15.05337			0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	3.18000	146.88114		3.18000	146.88234			636,000,000.00	200,000	100,000.00
AIRL02		On 18/02/2014	Spot Bond	4.59000	100.48803		4.59000	126.49751			0.00	0	0.00
ANG02		On 11/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.66785			0.00	0	0.00
ANG05		On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.16758			0.00	0	0.00
ANG06		On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.21934			0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.22637			0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.02769			0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	9.01000	107.01506		9.01000	106.98929			0.00	0	0.00
BAW12		On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.63886			0.00	0	0.00
BAW13		On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.53310			0.00	200,000	100,000.00
BAW14U		On 01/01/2014	Spot Bond	100.00000	91.88811		100.00000	91.66289			0.00	0	0.00
BAW15		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.36917			0.00	0	0.00
BAW2		On 02/10/2015	Spot Bond	7.39500	112.75116		7.39500	112.72880			953,955,000.00	129,000	7,129,000.00
BAW3		On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.08452			0.00	0	0.00
BAW4		On 15/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.22330			0.00	2,400,000	0.00
BAW5		On 15/09/2013	Spot Bond	6.79000	103.71126		6.79000	103.69205			0.00	0	0.00
BAW6		On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.98071			0.00	0	0.00
BAW7		On 02/10/2014	Spot Bond	7.27000	104.92700		7.27000	104.90652			0.00	0	0.00
BAW8		On 02/10/2017	Spot Bond	8.90000	107.38011		8.90000	107.35457			0.00	0	0.00
BAW9		On 03/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.31296			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA01	On 31/03/2016	Spot Bond	11.23096		104.77301		11.23096	103.46367			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.13857		102.30742		11.13857	101.98253			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.18221		102.16637		11.18221	101.90239			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.41117			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.22585		101.90567		11.22585	101.76346			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.31379		100.01830		12.31379	99.88361			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.44644			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.44644			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.44651			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.48096		100.54736		11.48096	100.95513			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.38045		103.29579		11.38045	101.77996			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.13857		102.30742		11.13857	101.98253			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.38501		102.00481		11.38501	101.83312			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.59729		94.37442		10.59729	101.14535			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.36889			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.35557			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.35557			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.27875			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	10.73878		100.85759		10.73878	101.07217			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.67500		99.91685		11.67500	99.79178			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		66.08122		10.22500	97.02225			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	100.97365			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.23492			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500		77.62561		12.22500	101.33002			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.33463			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.41000		62.23157		11.41000	97.05164			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.29273			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.32765			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.32765			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	101.27596			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.96357			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.23096		105.09350		14.23096	103.85563			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.57301		101.71969		15.57301	101.61763			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.49295		101.34466		14.49295	101.57427			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.77994			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.77994			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.77994			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.84925			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		9.76549		100.00000	9.74696			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		21.30548		100.00000	21.25386			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		19.39038		100.00000	19.34341			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.96936		100.00000	11.94038			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.96936		100.00000	11.94038			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.47153		100.00000	14.43648			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.53934		100.00000	12.50896			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		67.71296		100.00000	67.58450			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BCJ02	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.56558			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.44663			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.48187			0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond	100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond	100.00000	85.48009		100.00000	85.28037			0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000	81.29176		100.00000	81.11111			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.04000	104.86830		2.04000	168.55592			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.60000	91.57651		8.60000	130.46719			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.60000	92.89277		8.60000	130.83021			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.98500	95.82721		8.98500	95.80420			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.31485			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.01562			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	100.37594			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.48882			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.16611			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	53.09706		100.00000	52.96843			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.16000	98.95146		8.16000	98.92996			52,224,000,000.00	6,400,000	3,520,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.60387			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.56616			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.57876			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.62074			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.66268			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.77976			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	9.30574		100.00000	9.28320			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.40228			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.42402			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.43334			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.43644			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.47366			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.52321			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	5.82708		100.00000	5.81296			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	5.82708		100.00000	5.81296			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.12587			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.22343			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.25003			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.50000	104.74566		8.50000	104.72197			0.00	0	845,000.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.32982			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.47149			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	4.15942		100.00000	4.14934			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	4.15942		100.00000	4.14934			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.51500	103.80992		6.51500	103.79183			7,818,000,000.00	1,200,000	19,900,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.50284			0.00	200,000	7,600,000.00
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	99.13029			0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond		0.00000	100.00000		0.00000	97.52692			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.01445			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond		100.00000	6.35576		100.00000	6.34036			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.01711			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.01541			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.01629			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.01787			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.02446			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.03310			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.23580			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	11.38392		100.00000	11.35635			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		7.09000	110.61304		7.09000	110.59210			8,047,150,000.00	1,135,000	835,000.00
CBL08	On 02/11/2016	Spot Bond		9.55000	116.56375		9.55000	116.53420			3,820,000,000.00	400,000	200,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.67462			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.21187			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.25000	106.06516		9.25000	106.03910			134,088,000,000.00	14,496,000	7,396,000.00
CBL12	On 06/09/2018	Spot Bond		11.32000	105.21831		11.32000	105.18684			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.55288			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.57000	100.59440		11.57000	100.56366			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.28990			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.44000	102.46112		9.44000	102.43544			108,739,360,000.00	11,519,000	6,273,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	99.97457			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		12.01000	96.01877		12.01000	95.98784			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.38024			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.82207			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.29204			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.42500	93.36929		10.42500	93.34350			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.43000	115.02754		10.43000	114.99559			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		10.28000	110.83962		10.28000	110.80927			0.00	0	73,000.00
CCT03	On 15/03/2025	Spot Bond		9.68000	115.03218		9.68000	115.00264			580,800,000,000.00	60,000,000	22,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.08768			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.80000		105.36459		11.80000	105.33176			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.17921			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.48142			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.11332			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.27927			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.77119			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	99.76452			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.06592			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.06518			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.14995			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.08985			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.06911			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			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	101.21004			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.93000		106.19460		10.93000	106.16307			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.51000		104.38853		8.51000	104.36436			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	101.57903			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.73461			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.73461			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.16852			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN162	On 20/09/2015	Spot Bond	100.00000		23.66895	100.00000	23.61161				0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000		23.47683	100.00000	23.41996				0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000		60.49707	100.00000	60.35052				0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000		60.49707	100.00000	60.35052				0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000		60.49707	100.00000	60.35052				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		60.49707	100.00000	60.35052				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		60.49707	100.00000	60.35052				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		60.49707	100.00000	60.35052				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.26999				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		60.49707	100.00000	60.35052				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000		60.93305	100.00000	60.78544				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	102.69660				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.63087				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		101.43059	10.11000	101.40341				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.63087				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.83555				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		100.00000	2.76000	111.75097				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		108.65534	3.14000	111.58119				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		99.82441	8.25000	99.80248				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	101.63087				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.63087				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN198	On 13/09/2021	Spot Bond		3.10000	118.28650		3.10000	112.92025			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	117.92527		2.40000	112.57752			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.84217			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.73468			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.71872			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.72873			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.27000	103.64258		8.27000	103.61962			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.76470			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.75331			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.59048			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.59977			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		8.32000	103.82010		8.32000	103.79698			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		8.32000	103.82010		8.32000	103.79698			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		8.37000	102.63409		8.37000	102.61110			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.30431			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.45176			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.63916			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.63916			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	69.19261		100.17539	69.02473			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.76363			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.14549			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.32418			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.93139			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.92626			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	99.97476		9.35000	99.94953			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	99.97476		9.35000	99.94953			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.93132			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.93111			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	99.88125			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.21521			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.88370			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.01528			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.01528			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.01528			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.01528			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.01528			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.04322			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.08961			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.08961			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.08961			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.08961			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.08961			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.09736			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.34000	105.24373		9.34000	105.21763			0.00	0	0.00
CLN263		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.53774			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.05167			0.00	0	0.00
CLN266		On 16/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.08971			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN267	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.08971			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.42036			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.50155			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.88470			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.75846			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.20078			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.19224			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.21000			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.99997			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.91550			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.91531			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.20657			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	101.45777			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.11497			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.99441			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.15810			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.35430			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.35430			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.35430			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.35430			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.19217			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.85285			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.26787			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.26787			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.25238			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.14322			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.25238			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.97468			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.40206			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.14324			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.14324			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.13886			0.00	0	0.00
CLN300		On 20/12/2017	Spot Bond	100.00000	7.15021		100.00000	7.13289			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	100.16907			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.16000	92.54111		11.16000	93.37274			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.68000	91.95407		11.68000	95.05440			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.08281			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.41736			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.16484			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.56401			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.47308			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN321	On 30/04/2018	Spot Bond	8.80500	101.36668		8.80500	102.70524			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.22638			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.57022			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	101.28951			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.31510			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.41394			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.91354			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.71844			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.71844			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.71844			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.45332			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.04734			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.55999			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.58387			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	100.00000	13.60687		100.00000	100.00000			10,000,000,000,000.00	100,000,000	100,000,000.00
CLN337	On 20/09/2018	Spot Bond	100.00000	1.02167		100.00000	100.00000			4,000,000,000,000.00	40,000,000	40,000,000.00
CLN39	On 07/02/2016	Spot Bond	100.00000	24.14652		100.00000	24.09337			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	24.14652		100.00000	24.09337			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	36.43704		7.01000	37.05032			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	133.25344			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	0.00077		100.00000	0.00076			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00077		100.00000	0.00076			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.98500	95.82721		8.98500	123.82404			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN88	On 28/04/2028	Spot Bond	8.60000		29.78776		8.60000	130.46719			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.60000		30.17402		8.60000	130.83021			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	84.89409			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	84.76493			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.88195			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.88195			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.32142			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.22540			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.24432			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.25198			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.56401			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.12565			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.82000		113.30338		8.82000	110.14967			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.90000		102.30144		8.90000	102.27710			122,820,000,000.00	13,800,000	7,113,000.00
COJ05	On 05/06/2023	Spot Bond	10.33500		113.93994		10.33500	113.90857			0.00	0	388,000.00
COJ06	On 09/12/2015	Spot Bond	8.27000		107.41246		8.27000	107.38868			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.92500		108.94595		9.92500	108.91728			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.47000		95.39530		10.47000	95.36871			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.33000		95.95220		11.33000	95.92330			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.33000		88.74113		11.33000	88.71441			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.87714			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.89220			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.80599			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.37764			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.03408			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CPL017	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.44137			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.78500	90.88202		12.78500	89.54453			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	10.44086		100.00000	10.40827			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.39716			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		8.17500	97.32341		8.17500	98.40330			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.34849			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.45784			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.16962			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.32127			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.38897			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.25336			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond		7.27000	104.98817		7.27000	99.94029			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.07000	122.70016		7.07000	122.67686			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		8.49500	105.07514		8.49500	105.05139			618,673,860,000.00	72,828,000	38,547,000.00
DV23	On 27/02/2023	Spot Bond		9.12000	110.40465		9.12000	105.38360			1,557,103,200,000.00	170,735,000	87,494,000.00
E170	On 01/08/2020	Spot Bond		8.16500	128.63825		8.16500	128.61028			293,940,000,000.00	36,000,000	18,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	106.64553			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.74256			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.72081			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	99.70595			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.27924			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.00010	105.99980		0.00010	130.60120			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond		2.36000	111.23554		2.36000	111.23894			0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond		2.41000	98.22239		2.41000	98.22525			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.50000	98.49932		2.50000	97.24587			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EMM01		On 28/07/2020	Spot Bond	9.82500	104.36301		9.82500	104.33581			0.00	0	101,000.00
EMM02		On 11/03/2021	Spot Bond	9.67500	110.30404		9.67500	110.27572			0.00	0	0.00
EMM03		On 04/05/2024	Spot Bond	10.38000	100.89852		10.38000	100.87078			0.00	0	0.00
EMM04		On 16/05/2028	Spot Bond	11.03500	88.89669		11.03500	93.86315			0.00	0	0.00
EPF001		On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.01149			0.00	0	0.00
EPFC02		On 07/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.24131			0.00	0	0.00
EPFC05		On 22/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.35933			0.00	0	0.00
EPFC06		On 20/11/2013	Spot Bond	100.00000	80.39648		100.00000	80.21978			0.00	0	0.00
EPFC07		On 20/02/2014	Spot Bond	100.00000	66.84982		100.00000	100.00000			0.00	0	0.00
EQ185U		On 11/06/2014	Spot Bond	100.00000	61.11755		100.00000	60.96949			0.00	0	0.00
EQ187U		On 21/02/2014	Spot Bond	100.00000	80.34934		100.00000	80.17429			0.00	0	0.00
EQ194U		On 22/08/2013	Spot Bond	100.00000	68.47834		100.00000	68.47833			0.00	0	0.00
EQ195U		On 12/09/2013	Spot Bond	100.00000	97.40049		100.00000	97.14815			0.00	0	0.00
EQ196U		On 14/11/2013	Spot Bond	100.00000	83.69866		100.00000	83.51224			0.00	0	0.00
EQ197U		On 25/11/2013	Spot Bond	100.00000	79.52070		100.00000	100.00000			0.00	0	0.00
EQS01		On 18/11/2014	Spot Bond	3.00000	128.04952		3.00000	128.05124			0.00	0	0.00
EQS02		On 01/07/2015	Spot Bond	11.23000	104.58689		11.23000	104.55585			0.00	0	0.00
EQS04		On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.57200			0.00	600,000	300,000.00
EQS05		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.60624			0.00	0	0.00
EQS06		On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.92867			0.00	0	0.00
EQS07		On 09/04/2018	Spot Bond	9.93000	83.90119		9.93000	98.52890			0.00	0	0.00
ERS3A8		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.02063			0.00	0	0.00
ERS3B2		On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.01527			0.00	0	0.00
ERS3B3		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.05566			0.00	0	0.00
ERS3C2		On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.02186			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.06161			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.01072			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.01244			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.05127			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.05366			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.05079			0.00	100,000	100,000.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.05279			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.71000		105.65814		6.71000	101.76968			26,840,000,000.00	4,000,000	2,000,000.00
ES18	On 20/04/2018	Spot Bond	7.72000		109.03281		7.72000	109.01025			3,676,472,440,000.00	476,227,000	189,371,000.00
ES23	On 25/01/2023	Spot Bond	8.70000		109.01794		8.70000	108.99271			8,477,280,000,000.00	974,400,000	312,000,000.00
ES26	On 02/04/2026	Spot Bond	9.18500		93.20150		9.18500	93.17863			684,778,490,000.00	74,554,000	53,785,000.00
ES33	On 15/09/2033	Spot Bond	9.95500		82.12201		10.03000	81.56600			5,908,660,835,000.00	593,537,000	893,459,000.00
ES42	On 25/04/2042	Spot Bond	10.27500		84.60686		10.27500	86.44083			22,728,300,000,000.00	2,212,000,000	1,106,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.92968			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.66117			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.05652			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.77496			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.05527			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.77500		100.00000	10.74889			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.48568		100.00000	10.46028			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.12663			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.13234			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.14373			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.15512			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.32000		105.61644		7.32000	105.59581			122,976,000,000.00	16,800,000	8,400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRB05		On 21/12/2018	Spot Bond	9.41000	97.69549		9.41000	97.67096			0.00	0	0.00
FRB08		On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.17105			0.00	0	0.00
FRB09		On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.17098			0.00	0	0.00
FRB10		On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.55316			0.00	0	0.00
FRB11		On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	102.81681			0.00	0	0.00
FRBC21		On 21/12/2018	Spot Bond	11.21000	105.13467		11.21000	105.10335			0.00	0	0.00
FRBC22		On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.76585			0.00	0	0.00
FRBI01		On 30/06/2014	Spot Bond	100.00000	86.01069		100.00000	85.82947			0.00	0	0.00
FRBI22		On 31/01/2022	Spot Bond	2.20000	121.88752		2.20000	122.70947			0.00	0	0.00
FRBI23		On 07/12/2023	Spot Bond	2.17000	131.71435		2.17000	263.44559			434,000,000.00	200,000	100,000.00
FRBI28		On 31/03/2028	Spot Bond	2.91000	97.36171		2.91000	141.89183			0.00	0	0.00
FRBI33		On 07/12/2033	Spot Bond	2.80000	110.73215		2.80000	187.53627			0.00	0	0.00
FRBN04		On 15/09/2015	Spot Bond	7.48000	117.20409		7.48000	117.18071			0.00	0	0.00
FRBN06		On 15/09/2015	Spot Bond	100.00000	35.49124		100.00000	35.41313			0.00	0	0.00
FRBN07		On 15/09/2015	Spot Bond	100.00000	35.49124		100.00000	35.41313			0.00	0	0.00
FRBZ01		On 30/11/2020	Spot Bond	8.09300	56.78714		8.09300	56.09343			0.00	0	0.00
FRBZ02		On 28/10/2024	Spot Bond	9.50100	36.24711		9.50100	35.36071			0.00	0	0.00
FRBZ03		On 10/12/2024	Spot Bond	9.73000	35.02503		9.73000	34.10908			0.00	0	0.00
FRC01U		On 30/09/2013	Spot Bond	100.00000	91.81177		100.00000	91.58451			0.00	0	0.00
FRC04		On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	102.11631			0.00	0	0.00
FRC101		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.88583			0.00	0	0.00
FRC103		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	102.11843			0.00	0	0.00
FRC104		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.31315			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.88925			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.88925			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	102.04602			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.89127			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.49298			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.70699			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.27006			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.41070			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.63520			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.06008		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.06008		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.68044			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.39691			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.72017			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.86447			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.32362			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	108.90545			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.06617			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.37134			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	100.04828		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.62839			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.95266			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.46845			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.57057			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.85260			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.71507			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.93571			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.05771			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.84750			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.78810			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.59608			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.56547			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.97977			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.95435			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.88482			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.98316			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.67259			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.41585		100.09221	12.38574			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.22979			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.07972			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.48582			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.68121			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.89887			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.60074			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.37631			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	101.39349			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.25800			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.29462			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.74565			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.81596			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.18445			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC159	On 30/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.81596			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.17214			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.26904			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		51.77141		13.22500	51.75310			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.18712			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.78780			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.78780			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.18883			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.81855			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.25028			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.79500		85.71148		3.79500	88.67502			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	101.31168			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.31168			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.02052			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.08281			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.47989			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.05362			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.72202			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.41736			0.00	0	200,000,000.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.32529			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	100.00000		8.70559		100.00000	0.18172			0.00	0	20,000,000.00
FRC180	On 10/02/2016	Spot Bond	100.00000		13.30122		100.00000	13.23481			5,200,000,000,000.00	52,000,000	52,000,000.00
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.66671			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.38138			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.37289			0.00	0	0.00
FRC41		On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.61007			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.62262			0.00	0	0.00
FRC57		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.15858			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.48811			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.44000	118.06599		3.44000	111.85453			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.40029			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.41572			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.42000	108.13695		3.42000	112.02070			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	0.92000	99.01880		0.92000	118.67298			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.44000	105.19893		3.44000	111.85453			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	1.90000	104.87657		1.90000	120.33545			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	1.97000	107.09399		1.97000	123.68080			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.55421			0.00	0	0.00
FRC77		On 15/06/2016	Spot Bond	100.00000	23.62486		100.00000	23.56763			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.17212			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.88748			0.00	0	0.00
FRC80		On 15/06/2016	Spot Bond	4.73000	111.68907		4.73000	111.68534			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.92285			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.20135			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.39004			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.86070			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.64363			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.57855			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.31269			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.74593			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.31101			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.91904			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	103.78678			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.88498			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.16169		100.00000	9.13949			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.04000	139.80404		4.04000	139.80201			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.85334			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.22771			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.68896			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	103.22808			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	103.15504			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.00890			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.99245			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.68000	126.36587		2.68000	252.74447			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.18000	131.60687		2.18000	263.23056			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.90000	124.14014		2.90000	248.29132			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.57000	101.52849		2.57000	119.34989			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.45562			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.10000	119.85095		2.10000	119.85543			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.67799			0.00	1,200,000	300,000.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.85986			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.32425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.09553			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.99000		88.65734		2.99000	88.65855			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000		0.78451		100.00000	0.78261			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		15.09367		104.97509	15.05549			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000		100.00000		0.00000	100.18149			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		19.53802		101.07593	19.49023			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		10.90297		100.44759	10.87645			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.12071			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		17.80407		100.76967	17.76064			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	101.40180			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.41575			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.63000		97.67363		2.63000	97.67587			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.02305			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.05993			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.73147			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.51000		95.08106		2.51000	100.86400			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		94.79340		2.54000	100.55876			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.82332			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.06712			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.38000		129.45456		2.38000	328.12018			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond	0.00000		100.00000		0.00000	100.98614			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.87019			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.27597			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.25918			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.24585			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.08000		106.40797		6.08000	102.14757			14,592,000,000.00	2,400,000	1,200,000.00
FRX15	On 14/03/2015	Spot Bond	6.52000		107.10161		6.52000	107.08294			13,040,000,000.00	2,000,000	1,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.51000		104.81058		7.51000	104.78958			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.06000		105.20850		8.06000	105.18591			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.26000		112.23040		8.26000	112.20559			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.89500		102.91528		8.89500	102.89095			4,607,610,000.00	518,000	1,163,000.00
FRX23	On 28/02/2023	Spot Bond	9.96000		86.36722		9.96000	86.41825			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	10.01000		107.08240		10.01000	107.05383			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.82500		89.74569		10.82500	89.72000			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.98000		76.62325		10.98000	76.60089			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	101.26972			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.81795			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.25000		104.16307		9.25000	104.13734			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	100.33775			0.00	0	0.00
GRA305	On 16/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.63716			0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.63753			0.00	0	0.00
GRA307	On 15/11/2013	Spot Bond	0.00000		100.00000		0.00000	98.77554			0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.02415			0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.27143			0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.19858			0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond	0.00000		100.00000		0.00000	98.98001			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRD194	On 06/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.89603			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.70108			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.91102			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.47716			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.48842			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.51016			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond		100.00000	3.39350		100.00000	3.38599			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.53712			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.57451			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	101.34278			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.06864			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.69257			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.41292			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.11392			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.31214			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.89403			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.15969			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.62782			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.27958			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.36191			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.42507			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.29315			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	105.72578			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	105.72578			0.00	0	0.00
HMS1B5	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	107.18040			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.63838			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.85291		102.19039		7.85291	99.11344			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	106.00197			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.67062			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.20583		102.21437		8.20583	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	106.35906			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.71203			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.65633		102.25025		8.65633	108.65492			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	107.62282			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.76260			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	108.29788			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	110.08840			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.69237			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.79048			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.82123			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.30500		108.10398		8.30500	108.08008			22,448,415,000.00	2,703,000	30,951,000.00
HWAY23	On 07/12/2023	Spot Bond	1.95000		134.10580		1.95000	268.23040			0.00	0	88,500,000.00
HWAY24	On 07/12/2024	Spot Bond	1.93000		137.21371		1.93000	268.67055			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.99000		94.12059		9.99000	94.09565			2,177,820,000.00	218,000	13,704,000.00
HWAY35	On 31/07/2035	Spot Bond	9.98500		94.07304		9.98500	94.04813			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.95500		106.69846		1.90000	107.30185			1,779,867,190,000.00	910,418,000	982,303,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
I2038	On 31/01/2038	Spot Bond		2.39000	103.49091		2.39000	103.49398			359,341,640,890.00	150,352,151	447,431,800.00
I2046	On 31/03/2046	Spot Bond		2.43000	102.17025		2.43000	102.54278			0.00	0	88,000,000.00
I2050	On 31/12/2050	Spot Bond		2.53000	105.60344		2.53000	105.60618			693,513,480,000.00	274,116,000	438,923,000.00
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		7.37000	108.90552		7.37000	108.88410			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.65291			0.00	1,300,000	500,000.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.51673			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.24085			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.57058			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond		7.08000	104.72507		7.08000	104.70527			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.87000	107.89040		7.87000	107.86778			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.60000	109.51478		8.60000	109.48972			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		7.01000	103.77146		7.01000	103.75192			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.53673			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00907			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		3.89000	109.57384		3.89000	109.57270			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.69000	101.63207		7.69000	101.61123			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.28770			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.30606			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		0.74000	106.11881		0.74000	125.02322			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.17000	104.62099		2.17000	122.98653			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.88367			0.00	0	2,000,000.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.81344			0.00	200,000	100,000.00
IBL39	On 02/04/2018	Spot Bond		8.27000	105.27498		8.27000	105.25168			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.30389			0.00	200,000	100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.01241			0.00	600,000	300,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.11970			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.84000		97.84870		8.84000	97.82557			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.39500		90.61679		9.39500	90.59418			5,092,090,000.00	542,000	1,056,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.32676			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.35000		85.19129		8.35000	99.01248			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.44500		103.74252		9.44500	98.75586			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.37111			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.38306			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.63000		103.37409		7.63000	99.44213			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.62000		102.86700		8.62000	98.45878			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00223		100.00000	0.00222			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		101.71468		5.00000	101.70096			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		101.71468		5.00000	101.70096			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		100.30914		5.00000	100.29567			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.71468		5.00000	101.70096			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.75878		4.00000	101.74783			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.15395			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.06850			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.23682			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		112.41855		9.20000	112.39094			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.05154			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.05154			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.02071			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.64258		100.00000	8.62165			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IN01Q	On 23/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.50114			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.26017			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.14618			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.37000		103.21383		9.37000	103.18815			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000		100.00000		0.00000	99.92629			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000		100.00000		0.00000	100.12189			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000		100.00000		0.00000	99.71150			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.42429			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		3.73861		100.00000	3.72694			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond	100.00000		93.11224		100.00000	92.87532			0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond	100.00000		86.90476		100.00000	86.69834			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond	5.25000		99.94250		5.25000	99.88506			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond	5.25000		99.84203		5.25000	99.78471			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond	5.35000		99.63490		5.35000	99.57673			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond	5.35000		99.51863		5.35000	99.46060			0.00	0	0.00
INA342	On 15/10/2013	Spot Bond	5.45000		99.21484		5.45000	99.15609			0.00	0	0.00
INA343	On 22/10/2013	Spot Bond	5.45000		99.11206		5.45000	99.05343			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000		50.00002		100.00000	50.00001			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	5.25000		97.44215		5.25000	97.44215			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000		98.91599		100.00000	98.64865			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000		97.07447		100.00000	96.81698			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	5.25000		99.74176		5.25000	99.68456			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000		93.58974		100.00000	93.35038			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000		91.70854		100.00000	91.47870			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	5.35000		99.43161		5.35000	99.37367			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IND341	On 08/10/2013	Spot Bond		5.35000	99.33027		5.35000	99.27246			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond		100.00000	87.32057		100.00000	87.11217			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond		100.00000	85.88235		100.00000	85.68075			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond		5.45000	99.00950		5.45000	98.95098			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond		5.45000	98.90714		5.45000	98.84875			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond		100.00000	81.83857		100.00000	81.65548			46,800,000,000,000.00	468,000,000	334,000,000.00
IND347	On 19/11/2013	Spot Bond		100.00000	80.57395		100.00000	80.39648			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond		100.00000	79.34783		100.00000	79.17570			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond		100.00000	78.15846		100.00000	77.99145			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond		100.00000	77.00422		100.00000	76.84211			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond		100.00000	75.88358		100.00000	75.72614			0.00	0	0.00
INF405	On 28/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.33997			0.00	0	0.00
INF407	On 12/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.20589			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.19964			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		11.23096	103.63240		11.23096	102.77999			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		11.23096	101.10165		11.23096	101.27148			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.25596			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.92804			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.22903			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	102.51280		6.50000	102.49488			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.35430			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.96183			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond		0.00000	100.00000		0.00000	101.28164			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond		100.00000	25.89841		100.00000	25.83567			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond		100.00000	16.57498		100.00000	16.53483			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING192	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.04528			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.04528			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.15110			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.25714			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	101.26518			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	101.31740			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.13238			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.14065			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.22233			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.94814			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.93344			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.63855			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.68436			0.00	0	0.00
ING215	On 28/11/2013	Spot Bond		0.00000	100.00000		0.00000	101.26518			0.00	0	0.00
ING216	On 09/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.07014			0.00	0	0.00
ING217	On 17/12/2013	Spot Bond		0.00000	100.00000		0.00000	100.92766			0.00	0	0.00
ING219	On 15/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.79007			0.00	0	0.00
ING220	On 14/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.60096			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.21725			0.00	0	50,000,000.00
ING33	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.37876			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.37876			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.70459			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond		100.00000	69.96442		100.00000	69.79493			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.27876			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	98.91599		100.00000	98.64865			0.00	0	0.00
IP262U		On 26/09/2013	Spot Bond	100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
IP263U		On 06/11/2013	Spot Bond	100.00000	82.95455		100.00000	82.76644			0.00	0	0.00
IP264U		On 18/11/2013	Spot Bond	100.00000	80.75221		100.00000	80.57395			0.00	0	0.00
IP265U		On 26/11/2013	Spot Bond	100.00000	99.99973		100.00000	100.00000			0.00	0	0.00
IPB3		On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.65547			0.00	0	0.00
IPC01U		On 06/11/2013	Spot Bond	100.00000	82.95455		100.00000	82.76644			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.68767			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.70308			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.71340			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.38000	104.44997		8.38000	104.42654			0.00	0	0.00
IPL4		On 29/03/2014	Spot Bond	6.74000	104.93082		6.74000	104.91191			1,300,820,000.00	193,000	246,000.00
IPL5		On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.55969			0.00	0	0.00
IPL6		On 28/09/2017	Spot Bond	8.85000	107.05573		8.85000	107.03053			170,725,350,000.00	19,291,000	5,868,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.87753			0.00	800,000	200,000.00
IV012		On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.91220			0.00	0	0.00
IV013		On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.28046			0.00	0	0.00
IV014		On 22/06/2015	Spot Bond	8.55000	105.07723		8.55000	105.05319			0.00	0	0.00
IV015		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	103.56002			0.00	400,000	200,000.00
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.66613			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.26000	96.43501		3.26000	113.36025			3,912,000,000.00	1,200,000	600,000.00
IV019		On 31/03/2028	Spot Bond	4.09000	91.96270		4.09000	123.53169			0.00	0	0.00
IV01E		On 29/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.33170			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.07049			0.00	200,000	100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.88445			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.84708			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.49171			0.00	200,000	100,000.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.16961			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.55745			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.90000	86.99622		3.90000	87.75493			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.90000	86.92370		3.90000	93.93351			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	101.59701			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.17677			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.04568			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.10637			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		11.91000	110.65961		11.91000	110.62483			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.53745			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		4.09000	90.98674		4.09000	123.53169			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond		100.00000	50.00000		100.00000	99.72678			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond		5.25000	95.01188		5.25000	99.95687			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond		5.25000	99.91377		5.25000	99.85637			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond		5.25000	99.81336		5.25000	99.75608			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond		5.25000	99.71315		5.25000	99.65598			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond		5.35000	99.60581		5.35000	99.54767			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond		100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond		5.35000	99.40263		5.35000	99.34473			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond		5.35000	99.30135		5.35000	99.24357			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond		5.45000	99.18546		5.45000	99.12673			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond		5.45000	99.08274		5.45000	99.02414			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA344	On 31/10/2013	Spot Bond	5.45000	98.98023	5.45000	98.92175	0.00	0	0.00				
IVA345	On 07/11/2013	Spot Bond	5.45000	98.87794	5.45000	98.81958	0.00	0	0.00				
IVA346	On 14/11/2013	Spot Bond	5.45000	98.77586	5.45000	98.71762	0.00	0	0.00				
IVA347	On 21/11/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386	0.00	0	0.00				
IVA348	On 28/11/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369	0.00	0	0.00				
IVA349	On 05/12/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957	0.00	0	0.00				
IVA350	On 12/12/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992	0.00	0	0.00				
IVA351	On 19/12/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322	0.00	0	0.00				
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.19564	0.00	0	0.00				
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.44570	0.00	0	0.00				
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.44931	0.00	0	0.00				
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.41990	0.00	0	0.00				
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.84920	0.00	0	0.00				
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.16128	0.00	0	0.00				
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.38682	0.00	0	0.00				
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.37074	0.00	0	0.00				
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.15643	0.00	0	0.00				
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.38520	0.00	0	0.00				
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.03116	0.00	0	0.00				
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	99.99985	0.00	0	0.00				
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.81042	0.00	0	0.00				
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.75773	0.00	0	0.00				
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.76328	0.00	0	0.00				
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.77442	0.00	0	0.00				
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.72434	0.00	0	0.00				

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.63379			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.44566			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.29495			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.29435			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	81.47321		100.00000	81.29176			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	84.59770		100.00000	84.40367			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	64.23337		100.00000	64.07776			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	49.94792		100.00000	49.79198			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	60.45664		100.00000	60.34194			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.44468			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	13.51979		100.00000	13.48704			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	40.01258		100.00000	39.91565			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.71315			0.00	94,000,000	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	13.48704		100.00000	13.45437			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.75219			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	52.34652		100.00000	52.18309			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	103.74531			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.48526			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.98000	140.04308		8.98000	140.00966			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.71414			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.55944			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.95000	96.00246		8.95000	95.97962			23,905,450,000.00	2,671,000	2,171,000.00
LGL03	On 03/04/2018	Spot Bond	9.00000	66.63011		9.00000	97.88337			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.16500	104.93117		9.16500	100.19500			998,985,000.00	109,000	341,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.94721			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
LHL02	On 13/12/2015	Spot Bond		11.62000	100.22439		11.62000	100.19346			227,752,000,000.00	19,600,000	9,800,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.13772			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond		100.00000	50.00000		100.00000	99.72678			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.66217			0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond		0.00000	100.00000		0.00000	99.72950			0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.28576			0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.18312			0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.83014			0.00	0	0.00
MAQ06U	On 03/09/2013	Spot Bond		100.00000	97.07447		100.00000	96.81698			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.72352			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.23523			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.77434			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.63939			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.42519			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.15468			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.18146			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.84964			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.11766			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.47480			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond		100.00000	86.27120		100.00000	86.07287			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond		100.00000	82.44031		100.00000	82.25912			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond		100.00000	60.44381		100.00000	60.29738			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	39.30544		100.00000	39.21022			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	38.37775		100.00000	38.28478			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	9.98387		100.00000	9.95968			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBP25U	On 22/03/2015	Spot Bond	100.00000		24.37467	100.00000	24.31563				0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000		89.68059	100.00000	89.46078				0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond	100.00000		82.76644	100.00000	82.57919				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.76000		104.36914	8.76000	104.34470				33,953,760,000.00	3,876,000	2,076,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.38451				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.17460				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.27953				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	102.40732				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	102.42606				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	102.51972				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.88028				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	100.92397				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.08500		104.63789	8.08500	104.61523				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.83000		103.36719	8.83000	103.34292				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.75000		102.77393	9.75000	102.74734				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.03000		105.73033	6.03000	105.71317				248,436,000,000.00	41,200,000	20,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.06405				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.10699				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.74500		104.07126	9.74500	104.04404				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.52000		105.55065	7.52000	105.52947				371,480,480,000.00	49,399,000	24,799,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	99.85844				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.01000		101.28619	9.01000	101.26180				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	99.86488				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.71000		101.21478	8.71000	101.19121				41,477,020,000.00	4,762,000	2,662,000.00
MTN01U	On 08/10/2013	Spot Bond	100.00000		88.80779	100.00000	88.59223				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MTN02		On 13/07/2014	Spot Bond	6.51000	104.24924		6.51000	104.23109			15,851,850,000.00	2,435,000	1,835,000.00
MTN02U		On 13/01/2014	Spot Bond	100.00000	71.85039		100.00000	71.70923			0.00	0	0.00
MTN03		On 13/07/2015	Spot Bond	7.57000	104.12369		7.57000	104.10267			145,344,000,000.00	19,200,000	0.00
MTN03U		On 28/10/2013	Spot Bond	100.00000	84.68677		100.00000	84.49074			0.00	0	0.00
MTN04		On 13/07/2017	Spot Bond	8.65500	105.89387		8.65500	105.86949			16,184,850,000.00	1,870,000	1,170,000.00
MTN04U		On 27/01/2014	Spot Bond	100.00000	69.92337		100.00000	69.78967			0.00	0	0.00
MTN05		On 28/10/2013	Spot Bond	5.77500	102.82624		5.77500	102.81014			0.00	0	0.00
N4A111		On 14/08/2020	Spot Bond	100.00000	6.05373		100.00000	6.03906			0.00	0	0.00
N4A202		On 14/08/2020	Spot Bond	100.00000	0.24712		100.00000	0.24652			0.00	0	0.00
N4A205		On 14/08/2020	Spot Bond	100.00000	6.33413		100.00000	6.31878			0.00	0	0.00
N4A208		On 14/08/2020	Spot Bond	100.00000	6.41059		100.00000	6.39506			0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond	100.89771	5.89102		100.89771	5.87663			0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	5.97056		100.61875	5.95602			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	100.13032			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.13353			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.13578			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.13812			0.00	5,700,000	1,900,000.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.14024			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.14115			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.15429			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.16937			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.24712		100.00000	0.24652			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.24712		100.00000	0.24652			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NAM01	On 19/11/2022	Spot Bond		9.32000	95.65995		9.32000	95.63627			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.32000	103.31092		7.32000	99.45591			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.85286			0.00	4,200,000	1,400,000.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.79100			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.17302			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.70409			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.38803			0.00	25,000,000	25,000,000.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.91625			0.00	0	125,000,000.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.46234			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.17000	110.98030		7.17000	110.95906			93,224,340,000.00	13,002,000	11,102,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.68976			0.00	4,088,000	1,022,000.00
NBK3A	On 09/09/2019	Spot Bond		9.01000	116.06951		9.01000	116.04171			9,289,310,000.00	1,031,000	931,000.00
NBK4	On 28/10/2024	Spot Bond		11.15500	30.65321		11.15500	30.64433			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.62000	106.46151		7.62000	106.43976			144,780,000,000.00	19,000,000	9,500,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.64757			0.00	200,000	100,000.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	100.68425			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond		6.87000	104.31525		6.87000	104.29610			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.32236			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond		7.82000	107.42020		7.82000	107.39780			6,709,560,000.00	858,000	658,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.03930			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	99.92571			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.12636				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.88809				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.75237				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.79863				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	84.66252				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.44647				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	100.52675				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.57594				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.45535				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.78042				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	80.72007				0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.87016				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.54000				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.32805				0.00	0	10,000,000.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.85934				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.13444				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.16275				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.09408				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.84269				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.05199				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.04363				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.04276				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.32000	108.68052	8.32000	108.65645				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	100.60065				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NED6	On 20/09/2013	Spot Bond		5.29000	104.49595		5.29000	104.48087			529,000,000,000.00	100,000,000	50,000,000.00
NED8	On 08/02/2014	Spot Bond		6.29000	101.49413		6.29000	101.47714			15,146,320,000.00	2,408,000	1,408,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.69727			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		12.10000	115.04000		12.10000	115.00328			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	109.90347			0.00	0	0.00
NET46	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	99.06935			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.87123			0.00	400,000	200,000.00
NILB10	On 08/12/2016	Spot Bond		2.19000	158.36870		2.19000	158.37420			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.79500	103.58006		8.79500	103.55584			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.14304			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.10312			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.10312			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.42500	105.02861		9.42500	105.00202			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.99991			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.37072			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00003			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	99.99994			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	99.99998			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.62500	104.99852		9.62500	105.92794			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.00004			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00003			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	99.99998			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.82500	104.96869		9.82500	104.94101			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.00005			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00004			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	99.99998			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	99.99976			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.99979			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	99.99997			0.00	0	0.00
NRA013		On 31/10/2013	Spot Bond	3.96500	136.03024		3.96500	136.02839			0.00	0	30,000,000.00
NRA014		On 30/04/2014	Spot Bond	6.82000	106.42035		6.82000	106.40096			443,300,000,000.00	65,000,000	32,500,000.00
NRA018		On 30/11/2018	Spot Bond	8.50000	118.44811		8.50000	118.42117			54,400,000,000.00	6,400,000	8,529,000.00
NRA022		On 31/10/2022	Spot Bond	9.00500	123.78927		9.00500	123.75964			82,846,000,000.00	9,200,000	7,600,000.00
NRA023		On 31/05/2023	Spot Bond	2.08500	165.16775		2.08500	165.17398			0.00	0	83,000,000.00
NRA028		On 30/11/2028	Spot Bond	9.66000	123.23870		9.66000	123.20694			59,892,000,000.00	6,200,000	3,158,000.00
NTC10		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.64570			0.00	0	0.00
NTC11		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.62865			0.00	0	0.00
NTC12		On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.69792			0.00	0	0.00
NTC13		On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.39499			0.00	0	0.00
NTC15		On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.33394			0.00	600,000	100,000.00
NTC16		On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.09725			0.00	200,000	100,000.00
NYT101		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.84119			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	102.38152			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	15.19611		100.00000	18.88592			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond	100.00000	20.29619		100.00000	20.24701			0.00	0	0.00
OCT1A4		On 18/10/2015	Spot Bond	100.00000	20.34342		100.00000	20.29414			0.00	0	0.00
OCT1B1		On 18/10/2015	Spot Bond	100.00000	20.37177		100.00000	20.32242			0.00	0	0.00
OCT1C1		On 18/10/2015	Spot Bond	100.00000	21.05201		100.00000	21.00101			0.00	0	0.00
OCT1D1		On 18/10/2015	Spot Bond	100.00000	21.80783		100.00000	21.75500			0.00	0	0.00
OCT1E1		On 18/10/2015	Spot Bond	100.00000	26.53173		100.00000	26.46745			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
OML01		On 27/10/2015	Spot Bond	6.60000	107.49428		6.60000	107.47521			19,714,200,000.00	2,987,000	2,287,000.00
OTCA2U		On 31/07/2016	Spot Bond	100.00000	9.08275		100.00000	9.06075			0.00	0	0.00
PBET01		On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	94.98000			0.00	0	0.00
PCF03		On 06/04/2015	Spot Bond	100.00000	31.17874		100.00000	31.10321			0.00	0	0.00
PCF03U		On 02/03/2016	Spot Bond	100.00000	10.48012		100.00000	10.45473			0.00	0	0.00
PMM06		On 25/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.50191			0.00	0	0.00
PMM08		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	101.13594			0.00	0	0.00
PMM09		On 04/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.79877			0.00	0	0.00
PNP05		On 21/08/2013	Spot Bond	100.00000	52.90503		100.00000	52.90501			0.00	0	0.00
PNP10		On 22/08/2013	Spot Bond	0.00000	100.00000		0.00000	101.32386			0.00	0	0.00
PNP11		On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.14570			0.00	0	0.00
PNP12		On 21/11/2013	Spot Bond	100.00000	82.35082		100.00000	80.04386			0.00	0	0.00
PPC001		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.11183			0.00	0	0.00
PR2A1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.64039			0.00	0	0.00
PR2A1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.07205			0.00	0	0.00
PR2A1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	101.05262			0.00	0	0.00
PR2A9E		On 15/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.18341			0.00	2,200,000	0.00
PR2B1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.17010			0.00	0	0.00
PR2B1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.11620			0.00	0	0.00
PR2B1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	101.07559			0.00	0	0.00
PR2B5E		On 15/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.15061			0.00	0	0.00
PR2C1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.23746			0.00	0	0.00
PR2C1G		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.16916			0.00	0	0.00
PR2C1H		On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	101.11797			0.00	0	0.00
PR2D1F		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.31189			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.23092			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.16740			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.41332			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.42630			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.43213			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.44510			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.50082			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.51376			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.12434			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.43973			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.37000		113.10911		6.37000	113.08984			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.91000		93.99921		5.91000	93.98433			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.40000		36.26254		8.40000	36.25439			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	6.32000		119.57755		6.37000	119.45353		141,073,673,028,240.00	22,321,783,707	16,162,156,000.00	
R158	On 15/09/2015	Spot Bond	6.37000		119.47388		6.37000	119.45353			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.27000		88.04404		6.27000	88.02927			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.37000		125.45179		6.37000	125.43043			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.20000		82.94509		6.20000	82.93133			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.52000		117.37879		8.58000	116.82965		241,190,186,170,440.00	28,308,707,297	13,837,565,269.00	
R187P	On 21/12/2026	Spot Bond	8.32000		33.74175		8.32000	33.73423			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.24000		31.44457		8.24000	31.43764			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.68000		274.23331		1.68000	274.24664		1,163,789,222,400.00	692,731,680	344,575,350.00	
R201	On 21/12/2014	Spot Bond	5.41500		105.71112		5.54000	105.53248		11,994,225,000,000.00	2,215,000,000	1,533,500,000.00	
R202	On 07/12/2033	Spot Bond	2.35000		200.50875		2.31000	201.72140		4,205,645,528,250.00	1,789,636,395	1,383,460,760.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R2023	On 28/02/2023	Spot Bond		8.21000	96.83644		8.27000	96.43269			70,447,588,050,000.00	8,580,705,000	5,777,927,000.00
R203	On 15/09/2017	Spot Bond		7.13000	107.49229		7.15000	107.40067			74,073,919,370,000.00	10,389,049,000	5,187,006,000.00
R2037	On 31/01/2037	Spot Bond		9.56500	90.63243		9.56500	90.60942			29,039,340,000,000.00	3,036,000,000	1,434,321,000.00
R204	On 21/12/2018	Spot Bond		7.35000	104.18417		7.41000	103.89869			93,536,906,728,650.00	12,726,109,759	5,698,366,071.00
R2048	On 28/02/2048	Spot Bond		9.59500	91.35423		9.59500	91.33097			42,018,040,200,000.00	4,379,160,000	2,204,771,000.00
R205	On 31/03/2014	Spot Bond		100.00000	61.45234		100.00000	61.30347			0.00	0	0.00
R206	On 15/01/2014	Spot Bond		5.53500	101.51779		5.59000	101.48089			25,218,495,045,000.00	4,556,187,000	2,097,125,000.00
R207	On 15/01/2020	Spot Bond		7.69000	98.56697		7.74500	98.27700			110,268,183,464,000.00	14,339,165,600	6,085,712,805.00
R208	On 31/03/2021	Spot Bond		7.86500	96.37216		7.92500	96.02722			110,350,399,238,365.00	14,030,565,701	7,043,836,821.00
R209	On 31/03/2036	Spot Bond		9.33500	73.61901		9.41500	73.03078			171,310,552,375,000.00	18,351,425,000	9,734,455,770.00
R210	On 31/03/2028	Spot Bond		2.19000	154.66772		2.19000	154.67309			475,781,915,040.00	217,252,016	640,672,016.00
R211	On 31/01/2017	Spot Bond		0.04000	127.94380		0.04000	127.95571			10,469,888,120.00	261,747,203	177,664,203.00
R212	On 31/01/2022	Spot Bond		1.60000	128.38151		1.60000	128.38804			2,269,175,558,400.00	1,418,234,724	1,176,524,700.00
R213	On 28/02/2031	Spot Bond		9.16500	81.14264		9.23500	80.60570			91,321,168,965,000.00	9,964,121,000	7,003,002,325.00
R214	On 28/02/2041	Spot Bond		9.55500	70.33927		9.55500	70.32144			117,434,624,661,900.00	12,290,384,580	9,559,420,580.00
R224C	On 15/09/2013	Spot Bond		5.30000	99.66714		5.30000	99.65272			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond		5.40000	97.04725		5.40000	97.03320			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond		5.51000	94.38842		5.51000	94.37448			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.43000	90.58446		6.43000	90.56888			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.27000	88.04404		6.27000	88.02927			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.19000	85.53764		6.19000	85.52348			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.20000	82.94509		6.20000	82.93133			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond		5.57500	98.20011		5.57500	98.18539			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		5.59500	95.53446		5.59500	95.52005			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.54500	92.99466		5.54500	92.98076			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R327C	On 21/06/2015	Spot Bond	6.34000	89.21794	6.34000	89.20273					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.21000	86.73074	6.21000	86.71625					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.19000	84.16501	6.19000	84.15099					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.25000	81.48037	6.25000	81.46667					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.12500	76.49155	7.12500	76.47692					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.17500	73.70612	7.17500	73.69193					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.41500	70.36249	7.41500	70.34849					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.39500	67.91681	7.39500	67.90334					0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.37500	65.56879	7.37500	65.55582					0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.36500	63.27553	7.36500	63.26303					0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.70500	59.67801	7.70500	59.66569					0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.68500	57.54536	7.68500	57.53350					0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.84500	54.75189	7.84500	54.74038					0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.81500	52.81213	7.81500	52.80107					0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.78500	50.95582	7.78500	50.94519					0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.75500	49.17897	7.75500	49.16875					0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.71500	47.52276	7.71500	47.51293					0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.67500	45.94005	7.67500	45.93060					0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.52000	40.51794	8.52000	40.50871					0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.48000	39.03169	8.48000	39.02283					0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.44000	37.61441	8.44000	37.60591					0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.40000	36.26254	8.40000	36.25439					0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.36000	34.97271	8.36000	34.96489					0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.32000	33.74175	8.32000	33.73423					0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.28000	32.56664	8.28000	32.55943					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R352C	On 21/12/2027	Spot Bond		8.24000	31.44457		8.24000	31.43764			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.76354			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.92407			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.91846			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.98544			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.81698			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	10.96349		100.00000	10.93693			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.78400		100.00000	3.77483			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.38237			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.29103			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.20456			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.37188			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.15041			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.99184			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.33181			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.05543			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond		100.00000	99.12302		100.00000	98.86217			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.93425			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.12547			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.64767			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.03387			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.78792			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.82426			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.31934			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.63169			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.10285			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.44666			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.76847			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.50198			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.67352			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.60120			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.60120			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.98084			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.44339			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.87625			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.55718			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.74694			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.92804			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.63326			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	102.99715		12.35000	102.96361			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.58994			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.30409			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.03463		100.00000	12.00547			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.48006			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.16005			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.83579			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	63.69029		100.00000	63.53600			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.91504			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond		5.25000	100.45165		5.25000	100.43750			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RPP01U	On 31/08/2018	Spot Bond	100.00000		1.13100	100.00000	1.12829				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		6.16138	100.00000	6.14646				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		14.19180	100.00000	14.15742				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.28394	100.00000	12.25417				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	103.90321				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	100.94783				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.22500		107.38218	9.22500	107.35572				47,185,875,000.00	5,115,000	2,715,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.40905				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.67000		111.56845	7.67000	111.54564				460,200,000,000.00	60,000,000	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	99.92364				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.20000		103.75934	9.20000	103.73384				552,000,000,000.00	60,000,000	611,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	100.59227				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	101.29436				0.00	10,000,000	10,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	100.46766				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.60003				0.00	200,000	100,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.58853				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.67000		105.51688	7.67000	105.49530				177,982,350,000.00	23,205,000	11,705,000.00
SBK9	On 10/04/2018	Spot Bond	9.01000		100.81158	9.01000	100.78731				82,919,030,000.00	9,203,000	4,703,000.00
SBK11	On 09/04/2014	Spot Bond	1.64000		132.97848	1.64000	132.98507				0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	5.51780		101.20840	5.51780	165.21480				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.83000		116.50080	7.83000	116.47650				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.69000		116.78141	7.69000	116.75748				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.62000		116.92207	7.62000	116.89832				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.55000		102.58824	8.55000	102.56490				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.76500		116.63097	7.76500	116.60684				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.73000		116.70114	7.73000	116.67710				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.16126			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.01100			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.35245			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.95470			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond		100.00000	84.36468		100.00000	84.17294			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.20000	106.09938		8.20000	106.07621			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.25547			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.02226			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.07926			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond		100.00000	1.98511		100.00000	1.98072			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.11950			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.57500	104.95190		9.57500	104.92508			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		10.23000	101.43451		10.23000	101.40702			2,046,000,000.00	200,000	100,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.14034			0.00	400,000	200,000.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.43827			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.25452			0.00	200,000	100,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	99.93019			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.90000	102.03644		8.90000	102.01230			21,787,200,000.00	2,448,000	2,441,000.00
SBS3	On 25/05/2026	Spot Bond		9.28000	94.00334		9.28000	93.98016			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.62500	96.55139		9.62500	96.52673			3,898,125,000.00	405,000	305,000.00
SBS9	On 07/07/2016	Spot Bond		7.55000	111.26644		7.55000	111.24403			7,081,900,000.00	938,000	838,000.00
SBSI11	On 07/12/2023	Spot Bond		2.21000	131.28509		2.21000	262.58672			442,000,000.00	200,000	100,000.00
SBSI12	On 31/01/2017	Spot Bond		0.74000	106.11881		0.74000	125.02322			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	107.09000			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	6.49909	100.00000	6.48334	100.00000	6.48334			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	152.70560	0.00000	82.63494	0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.31000	109.36951	1.31000	122.69346	1.31000	122.69346			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.51280	6.50000	102.49488	6.50000	102.49488			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.30115	0.00000	101.30115			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.03675	0.00000	101.03675			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.75726	0.00000	102.75726			0.00	40,000,000	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.25000	99.70508	9.25000	99.68046	9.25000	99.68046			4,995,000,000.00	540,000	540,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.14473	0.00000	102.14473			0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.80028	0.00000	100.80028			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.13917	0.00000	101.13917			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.02201	0.00000	101.02201			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.38039	0.00000	100.38039			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.67000	105.36362	7.67000	105.34207	7.67000	105.34207			128,856,000,000.00	16,800,000	8,400,000.00
SLI3	On 15/08/2023	Spot Bond	9.01000	102.59037	9.01000	98.93955	9.01000	98.93955			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.60000	102.42080	8.60000	102.39737	8.60000	102.39737			319,920,000,000.00	37,200,000	18,600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SPDA1		On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.16005			0.00	0	0.00
SPDA2		On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.01668			0.00	0	0.00
SPDA3		On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.20120			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.01689			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	8.45000	104.38384		8.45000	104.36025			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.93888			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.65227			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.67948			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.60500	95.35733		9.60500	95.33290			557,051,580,000.00	57,996,000	29,596,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.79419			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.14387			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.54571			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.53300	87.84750		9.53300	87.82515			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.59500	87.54969		9.59500	87.52727			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	6.78500	103.94529		6.78500	103.92634			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	9.00500	92.36277		9.00500	92.34066			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.25754			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.33000	103.32911		8.33000	103.30620			0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	7.27000	117.62890		7.27000	117.60608			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.65000	99.06830		2.65000	99.44837			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.36000	99.40393		8.36000	99.81354			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.53324			0.00	0	0.00
SSN014		On 23/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.74596			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	100.02878			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SY1003		On 27/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.92789			0.00	0	0.00
SY1004		On 29/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.89898			0.00	0	0.00
SY1005		On 09/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.73954			0.00	0	0.00
SY1006		On 17/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.62026			0.00	0	0.00
SY1008		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	99.43291			0.00	0	0.00
SY1009		On 21/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.12519			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	99.00792			0.00	0	0.00
SY1012		On 29/10/2013	Spot Bond	0.00000	100.00000		0.00000	99.00831			0.00	0	0.00
SY1013		On 05/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.90970			0.00	0	0.00
SY1014		On 12/11/2013	Spot Bond	0.00000	100.00000		0.00000	99.45386			0.00	0	0.00
SY1015		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.77776			0.00	0	0.00
SY1016		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.72281			0.00	0	0.00
SY1017		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	98.72227			0.00	0	0.00
SY1018		On 19/11/2013	Spot Bond	100.00000	80.57395		100.00000	80.39648			31,000,000,000,000.00	310,000,000	130,000,000.00
SY1019		On 18/09/2013	Spot Bond	100.00000	93.35038		100.00000	93.11224			0.00	0	0.00
SY1020		On 22/11/2013	Spot Bond	100.00000	80.04386		100.00000	79.86871			0.00	0	0.00
SYN923		On 21/08/2013	Spot Bond	100.00000	50.00002		100.00000	50.00001			0.00	0	0.00
SYN924		On 22/08/2013	Spot Bond	100.00000	50.00001		100.00000	50.00000			0.00	0	0.00
SYN925		On 23/08/2013	Spot Bond	100.00000	50.00000		100.00000	99.72678			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	6.93000	115.66699		6.93000	115.64547			0.00	0	0.00
SZ25		On 30/09/2025	Spot Bond	9.14000	102.53648		9.14000	102.51145			0.00	0	0.00
T018		On 15/07/2014	Spot Bond	100.00000	54.94116		100.00000	54.82023			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	39.32144		100.00000	39.22618			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	18.60352		100.00000	18.55846			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TFS06	On 20/03/2014	Spot Bond		6.80000	104.09846		6.80000	104.07954			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.58136			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.32939			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.98906			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.62055			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.04528			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.40047			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.62000	103.39321		7.62000	103.37219			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.23957			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.00576			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.12773			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.61962			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.63841			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	100.75419		7.83000	100.73317			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.60928			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.63277			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.67447			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.60928			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.63277			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	75.99439		7.16000	100.63661			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.67876			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.67501			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.76493			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.75276			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.11824			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.07661			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.34525			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.36243			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	101.88549		8.73000	100.50690			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.38656			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.43366			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.59962			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.64307			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.30142		101.06155	6.28602			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.60551			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	104.82786			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.69002			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.72749			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.12194			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.61555			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.62884			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.63833			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.62884			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.63833			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.64307			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.62314			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.63833			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.69048			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.69048			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.69048			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.76626			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.78519			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.76153			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.13896			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.16246			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.15306			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	100.94856			0.00	0	1,000,000.00
TL15	On 29/04/2015	Spot Bond	8.32000		109.25973		8.32000	109.23541			10,017,280,000.00	1,204,000	704,000.00
TL20	On 22/02/2020	Spot Bond	7.92000		93.46178		7.92000	93.41683			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.09000		106.59885		8.09000	106.57588			16,569,921,820,000.00	2,048,198,000	1,003,994,000.00
TN20	On 17/09/2020	Spot Bond	8.93500		112.59566		8.93500	112.56893			4,775,391,165,000.00	534,459,000	267,436,000.00
TN23	On 06/11/2023	Spot Bond	9.29500		112.95356		9.29500	112.92568			2,439,008,000,000.00	262,400,000	102,200,000.00
TN25	On 19/08/2025	Spot Bond	9.60000		99.39770		9.60000	99.37237			4,896,000,000,000.00	510,000,000	154,481,000.00
TN27	On 14/11/2027	Spot Bond	9.65500		96.64169		9.65500	96.61694			264,257,350,000.00	27,370,000	15,676,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.01729			0.00	600,000	300,000.00
TNF18	On 22/08/2018	Spot Bond	100.00000		1.74181		100.00000	1.73415			319,000,000,000,000.00	3,190,000,000	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.35853			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.12532			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.12898			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.12926			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.14687			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.18352			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.80571			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.83839			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.85797			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TR30		On 31/12/2099	Spot Bond	10.00000	99.78606		10.00000	99.75935			0.00	0	0.00
TR31		On 31/12/2099	Spot Bond	9.75000	99.79139		9.75000	99.76534			0.00	0	0.00
TR32		On 31/12/2099	Spot Bond	100.00000	9.79556		100.00000	9.77029			0.00	0	0.00
TSP125		On 23/08/2013	Spot Bond	100.00000	50.00000		100.00000	99.72678			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	98.80993			0.00	0	0.00
TSP144		On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	96.18383			0.00	0	0.00
TSP145		On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	95.90204			0.00	0	0.00
TSP146		On 27/12/2013	Spot Bond	0.00000	100.00000		0.00000	98.12678			0.00	0	0.00
TSP147		On 09/01/2014	Spot Bond	0.00000	100.00000		0.00000	97.92565			0.00	0	0.00
TWC016		On 21/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC019		On 08/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.66353			0.00	0	0.00
TWC020		On 10/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.63499			0.00	0	0.00
TWC021		On 14/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.60433			0.00	0	0.00
TWC022		On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.56011			0.00	0	0.00
TWC023		On 24/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.32488			0.00	0	0.00
TWC024		On 11/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.20609			0.00	0	0.00
TWC025		On 14/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.11755			0.00	0	0.00
TWC026		On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.08832			0.00	0	0.00
TWC027		On 24/10/2013	Spot Bond	100.00000	85.48009		100.00000	85.28037			0.00	0	0.00
TWCJ04		On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.65589			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TWCJ05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.13661			0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.55699			0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.11864			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.32500	112.37298		9.32500	112.34516			0.00	0	211,000.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.16573			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.69361			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.00656			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.49000	106.78230		9.49000	106.75541			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	84.22003		100.00000	84.02948			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	84.31313		100.00000	84.12238			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	84.34418		100.00000	84.15336			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.83042			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.87061			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.24796			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.25688			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.25734			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.97686			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.00687			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.25984			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	139.14000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.73000	117.21983		6.73000	117.19874			1,239,692,920,000.00	184,204,000	92,145,000.00
WS05	On 01/08/2018	Spot Bond		0.35000	241.71848		0.35000	241.73896			21,000,000,000.00	60,000,000	30,000,000.00
WSP1	On 28/05/2015	Spot Bond		6.77000	105.75832		6.77000	105.73919			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.65500	106.43374		7.65500	106.41202			1,301,350,000,000.00	170,000,000	85,671,000.00
WSP3	On 28/05/2019	Spot Bond		7.96500	106.81597		7.96500	106.79330			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
WSP4	On 28/05/2020	Spot Bond		8.37000	105.30886		8.37000	105.28540			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.46500	105.10424		8.46500	105.08056			253,950,000,000.00	30,000,000	15,000,000.00
Z006	On 31/08/2013	Spot Bond		5.51500	99.87927		5.51500	99.86420			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond		5.57500	98.51040		5.57500	98.49558			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond		6.32000	89.10867		6.32000	89.09360			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond		5.56500	96.73994		5.56500	96.72543			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond		5.57500	95.41653		5.57500	95.40227			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.25000	87.57529		6.25000	87.56057			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		5.55500	93.28294		5.55500	93.26905			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.32000	89.09360		6.32000	89.07854			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond		7.35500	64.34971		7.35500	64.33708			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond		100.00000	12.28817		100.00000	12.26486			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond		100.00000	0.04948		100.00000	0.04939			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond		100.00000	12.28817		100.00000	12.26486			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond		100.00000	32.92511		100.00000	32.86265			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond		100.00000	33.68404		100.00000	33.62013			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond		100.00000	31.57788		100.00000	31.51797			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond		100.00000	31.57788		100.00000	31.51797			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond		100.00000	29.94265		100.00000	29.88585			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond		100.00000	29.94265		100.00000	29.88585			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond		100.00000	28.33824		100.00000	28.28447			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond		100.00000	28.33824		100.00000	28.28447			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond		100.00000	26.66743		100.00000	26.61684			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond		100.00000	26.66743		100.00000	26.61684			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond		100.00000	25.14283		100.00000	25.09513			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA018	On 20/08/2015	Spot Bond	100.00000	25.14283	100.00000	25.09513				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	23.66043	100.00000	23.61554				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	23.66043	100.00000	23.61554				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	22.39263	100.00000	22.35015				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	21.19277	100.00000	21.15256				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	15.84902	100.00000	15.81895				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	14.97133	100.00000	14.94292				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	14.08863	100.00000	14.06190				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	14.08863	100.00000	14.06190				0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	13.33371	100.00000	13.30842				0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	12.59531	100.00000	12.57142				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	11.85270	100.00000	11.83021				0.00	0	0.00
Total for j-Bonds :										1,839,850,219,074,690.00	35,017,862,813	07 356 001 470.00
Grand Total:										1,839,850,873,788,660.00	35,017,919,955	107 358 110 704.00