



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 26/08/2013

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	10.21960	10.21960		10.19040	10.19040		14.05	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20 Put	0.00000	0.00000	0.00000	0.00000	0.000	18.24	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.20 Call	2,019.60000	2.01960	1,990.40000	1.99040	2,019.600	18.24	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25 Call	1,969.60000	1.96960	1,940.40000	1.94040	1,969.600	18.77	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.25 Put	0.00000	0.00000	0.00000	0.00000	0.000	18.77	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30 Put	0.00000	0.00000	0.00000	0.00000	0.000	19.29	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	8.30 Call	1,919.60000	1.91960	1,890.40000	1.89040	1,919.600	19.29	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24 Call	979.60000	0.97960	950.40340	0.95040	979.600	28.04	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.24 Put	0.00000	0.00000	0.00340	0.00000	0.000	28.04	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.29 Call	929.60000	0.92960	900.40460	0.90040	929.600	27.08	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.29 Put	0.00000	0.00000	0.00460	0.00000	0.000	27.08	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30 Call	919.60000	0.91960	890.40500	0.89040	919.600	26.89	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.30 Put	0.00000	0.00000	0.00500	0.00001	0.000	26.89	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31 Call	909.60000	0.90960	880.40530	0.88041	909.600	26.69	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.31 Put	0.00000	0.00000	0.00530	0.00001	0.000	26.69	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51 Call	709.60000	0.70960	680.42270	0.68042	709.600	22.86	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.51 Put	0.00000	0.00000	0.02270	0.00002	0.000	22.86	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60 Put	0.00000	0.00000	0.04780	0.00005	0.000	21.13	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.60 Call	619.60000	0.61960	590.44780	0.59045	619.600	21.13	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.70 Put	0.00000	0.00000	0.11830	0.00012	0.000	19.21	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.70 Call	519.60000	0.51960	490.51830	0.49052	519.600	19.21	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.84 Put	0.00000	0.00000	0.85140	0.00085	0.000	17.76	0.00	0	0.00
\$ / R	On 26/08/2013	Any day expiry	9.84 Call	379.60000	0.37960	351.25140	0.35125	379.600	17.76	45,151,040.00	4,400	0.00
\$ / R	On 28/08/2013	Any day expiry	10.25100	10.25100		10.19040	10.19040		15.02	0.00	0	0.00
\$ / R	On 28/08/2013	Any day expiry	9.55 Put	0.00000	0.00000	0.18400	0.00018	0.000	19.91	0.00	0	500.00
\$ / R	On 28/08/2013	Any day expiry	9.55 Call	701.00000	0.70100	640.58400	0.64058	701.000	19.91	0.00	0	0.00
\$ / R	On 28/08/2013	Any day expiry	10.30 Put	77.37520	0.07738	144.13960	0.14414	77.375	16.16	0.00	0	0.00
\$ / R	On 28/08/2013	Any day expiry	10.30 Call	28.37520	0.02838	34.53960	0.03454	28.375	16.16	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.27830	10.27830		10.21920	10.21920		15.89	149,343,699.00	14,530	671,452.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30 Call	2,978.30000	2.97830	2,919.20000	2.91920	2,978.300	22.25	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30 Put	0.00000	0.00000	0.00000	0.00000	0.000	22.25	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50 Call	1,778.31210	1.77831	1,719.25150	1.71925	1,778.312	21.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50 Put	0.01210	0.00001	0.05150	0.00005	0.012	21.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70 Call	1,578.33900	1.57834	1,519.34330	1.51934	1,578.339	20.40	0.00	0	0.00

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	0.03900	0.00004		0.14330	0.00014	0.039	20.40	0.00	0	12,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	8.75	Call	1,528.35210	1.52835	1,469.38470	1.46938	1,528.352	20.16	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	8.75	Put	0.05210	0.00005	0.18470	0.00018	0.052	20.16	0.00	0	0	2,630.00
\$ / R	On	16/09/2013	Foreign Exchange Future	8.80	Call	1,478.36950	1.47837	1,419.43790	1.41944	1,478.370	19.91	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	8.80	Put	0.06950	0.00007	0.23790	0.00024	0.070	19.91	0.00	0	0	100.00
\$ / R	On	16/09/2013	Foreign Exchange Future	8.85	Call	1,428.39260	1.42839	1,369.50600	1.36951	1,428.393	19.67	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	8.85	Put	0.09260	0.00009	0.30600	0.00031	0.093	19.67	0.00	0	0	2,193.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.00	Call	1,278.51800	1.27852	1,219.84750	1.21985	1,278.518	18.94	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.00	Put	0.21800	0.00022	0.64750	0.00065	0.218	18.94	0.00	0	0	6,202.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.20	Put	0.66970	0.00067	1.72890	0.00173	0.670	17.96	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.20	Call	1,078.96970	1.07897	1,020.92890	1.02093	1,078.970	17.96	0.00	0	0	12,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.30	Call	979.42280	0.97942	921.92000	0.92192	979.423	17.40	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.30	Put	1.12280	0.00112	2.72000	0.00272	1.123	17.40	0.00	0	0	75,438.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.35	Put	1.45280	0.00145	3.40900	0.00341	1.453	17.12	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.35	Call	929.75280	0.92975	872.60900	0.87261	929.753	17.12	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.40	Put	1.87850	0.00188	4.26970	0.00427	1.878	16.84	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.40	Call	880.17850	0.88018	823.46970	0.82347	880.179	16.84	0.00	0	0	400.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.50	Call	781.43280	0.78143	725.88090	0.72588	781.433	16.28	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.50	Put	3.13280	0.00313	6.68090	0.00668	3.133	16.28	0.00	0	0	6.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.55	Call	732.33920	0.73234	677.54360	0.67754	732.339	16.00	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.55	Put	4.03920	0.00404	8.34360	0.00834	4.039	16.00	0.00	0	0	43,095.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.64	Call	644.65840	0.64466	591.60440	0.59160	644.658	15.49	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.64	Put	6.35840	0.00636	12.40440	0.01240	6.358	15.49	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.65	Call	634.98480	0.63498	582.15890	0.58216	634.985	15.44	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.65	Put	6.68480	0.00668	12.95890	0.01296	6.685	15.44	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.66	Call	625.32770	0.62533	572.73760	0.57274	625.328	15.38	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.66	Put	7.02770	0.00703	13.53760	0.01354	7.028	15.38	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.70	Call	586.87670	0.58688	535.30900	0.53531	586.877	15.16	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.70	Put	8.57670	0.00858	16.10900	0.01611	8.577	15.16	0.00	0	0	3,201.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.75	Call	540.44190	0.54044	490.90110	0.49090	540.442	15.23	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.75	Put	12.14190	0.01214	21.70110	0.02170	12.142	15.23	0.00	0	0	1,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.80	Put	16.82880	0.01683	28.71750	0.02872	16.829	15.30	0.00	0	0	6,500.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.80	Call	495.12880	0.49513	447.91750	0.44792	495.129	15.30	0.00	0	0	600.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.85	Put	22.85270	0.02285	37.35460	0.03735	22.853	15.38	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.85	Call	451.15270	0.45115	406.55460	0.40655	451.153	15.38	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.90	Put	30.43640	0.03044	47.80380	0.04780	30.436	15.45	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	9.90	Call	408.73640	0.40874	367.00380	0.36700	408.736	15.45	0.00	0	0	2,830.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.00	Call	329.45390	0.32945	294.02410	0.29402	329.454	15.60	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.00	Put	51.15390	0.05115	74.82410	0.07482	51.154	15.60	0.00	0	0	22,194.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.06	Call	285.95990	0.28596	254.52160	0.25452	285.960	15.68	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.06	Put	67.65990	0.06766	95.32160	0.09532	67.660	15.68	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.10	Call	258.83390	0.25883	230.07560	0.23008	258.834	15.74	0.00	0	0	1.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.10	Put	80.53390	0.08053	110.87560	0.11088	80.534	15.74	0.00	0	0	10,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.12	Put	87.55500	0.08755	119.23000	0.11923	87.555	15.77	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.12	Call	245.85500	0.24585	218.43000	0.21843	245.855	15.77	0.00	0	0	2,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.15	Call	227.13520	0.22714	201.69040	0.20169	227.135	15.82	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.15	Put	98.83520	0.09884	132.49040	0.13249	98.835	15.82	0.00	0	0	100.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.20	Call	197.96270	0.19796	175.73530	0.17574	197.963	15.89	0.00	0	0	1,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.20	Put	119.66270	0.11966	156.53530	0.15654	119.663	15.89	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.25	Put	145.00950	0.14501	185.07540	0.18508	145.010	16.16	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.25	Call	173.30950	0.17331	154.27540	0.15428	173.310	16.16	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.27	Put	155.87430	0.15587	197.14450	0.19714	155.874	16.27	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.27	Call	164.17430	0.16417	146.34450	0.14634	164.174	16.27	0.00	0	0	15,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.30	Put	172.92090	0.17292	215.91670	0.21592	172.921	16.44	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.30	Call	151.22090	0.15122	135.11670	0.13512	151.221	16.44	0.00	0	0	35,000.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.32	Put	184.77300	0.18477	228.86240	0.22886	184.773	16.55	0.00	0	0	0.00
\$ / R	On	16/09/2013	Foreign Exchange Future	10.32	Call	143.07300	0.14307	128.06240	0.12806	143.073	16.55	0.00	0	0	200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest	
\$ / R	On	16/09/2013			Foreign Exchange Future		10.40	Put	235.85410	0.23585	283.85250	0.28385	235.854	16.99	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.40	Call	114.15410	0.11415	103.05250	0.10305	114.154	16.99	0	6.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.50	Put	307.10900	0.30711	358.97020	0.35897	307.109	17.53	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.50	Call	85.40900	0.08541	78.17020	0.07817	85.409	17.53	0	4,200.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.60	Put	385.21270	0.38521	439.91590	0.43992	385.213	18.08	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.60	Call	63.51270	0.06351	59.11590	0.05912	63.513	18.08	0	10,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.65	Put	426.38780	0.42639	482.18430	0.48218	426.388	18.35	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.65	Call	54.68780	0.05469	51.38430	0.05138	54.688	18.35	0	5,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.70	Call	47.06210	0.04706	44.66550	0.04467	47.062	18.63	0	10,000.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.70	Put	468.76210	0.46876	525.46550	0.52547	468.762	18.63	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.75	Put	512.50110	0.51250	569.95120	0.56995	512.501	18.95	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.75	Call	40.80110	0.04080	39.15120	0.03915	40.801	18.95	0	19,088.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.80	Put	557.10460	0.55710	615.16290	0.61516	557.105	19.28	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		10.80	Call	35.40460	0.03540	34.36290	0.03436	35.405	19.28	0	50,958.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.00	Call	20.33070	0.02033	20.71980	0.02072	20.331	20.58	0	37,500.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.00	Put	742.03070	0.74203	801.51980	0.80152	742.031	20.58	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.30	Put	1,030.55380	1.03055	1,090.56180	1.09056	1,030.554	22.31	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.30	Call	8.85380	0.00885	9.76180	0.00976	8.854	22.31	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.60	Call	3.61960	0.00362	4.34350	0.00434	3.620	23.61	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.60	Put	1,325.31960	1.32532	1,385.14350	1.38514	1,325.320	23.61	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.90	Call	1.53680	0.00154	2.01320	0.00201	1.537	24.91	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		11.90	Put	1,623.23680	1.62324	1,682.81320	1.68281	1,623.237	24.91	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		12.25	Call	0.60240	0.00060	0.87380	0.00087	0.602	26.43	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		12.25	Put	1,972.30240	1.97230	2,031.67380	2.03167	1,972.302	26.43	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		12.50	Call	0.30380	0.00030	0.47480	0.00047	0.304	27.37	0	0.00
\$ / R	On	16/09/2013			Foreign Exchange Future		12.50	Put	2,222.00380	2.22200	2,281.27480	2.28127	2,222.004	27.37	0	0.00
\$ / R	On	23/09/2013			Any day expiry				10.28960	10.28960	10.23030	10.23030		16.01	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.28	Call	1,011.32660	1.01133	953.80110	0.95380	1,011.327	16.36	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.28	Put	1.72660	0.00173	3.50110	0.00350	1.727	16.36	0	1,200.00
\$ / R	On	23/09/2013			Any day expiry		9.29	Call	1,001.42780	1.00143	943.98400	0.94398	1,001.428	16.34	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.29	Put	1.82780	0.00183	3.68400	0.00368	1.828	16.34	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.30	Call	991.53440	0.99153	934.17560	0.93418	991.534	16.31	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.30	Put	1.93440	0.00193	3.87560	0.00388	1.934	16.31	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.31	Call	981.64690	0.98165	924.37640	0.92438	981.647	16.28	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.31	Put	2.04690	0.00205	4.07640	0.00408	2.047	16.28	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.88	Put	39.95560	0.03996	57.45780	0.05746	39.956	15.51	0	0.00
\$ / R	On	23/09/2013			Any day expiry		9.88	Call	449.55560	0.44956	407.75780	0.40776	449.556	15.51	0	2,400.00
\$ / R	On	26/09/2013			Any day expiry				10.29440	10.29440	10.23510	10.23510		16.11	0	0.00
\$ / R	On	26/09/2013			Any day expiry		8.20	Call	2,094.43580	2.09444	2,035.19540	2.03520	2,094.436	22.34	0	0.00
\$ / R	On	26/09/2013			Any day expiry		8.20	Put	0.03580	0.00004	0.09540	0.00010	0.036	22.34	0	0.00
\$ / R	On	26/09/2013			Any day expiry		8.25	Call	2,044.44270	2.04444	1,985.21220	1.98521	2,044.443	22.04	0	0.00
\$ / R	On	26/09/2013			Any day expiry		8.25	Put	0.04270	0.00004	0.11220	0.00011	0.043	22.04	0	0.00
\$ / R	On	26/09/2013			Any day expiry		8.30	Call	1,994.45090	1.99445	1,935.23210	1.93523	1,994.451	21.74	0	0.00
\$ / R	On	26/09/2013			Any day expiry		8.30	Put	0.05090	0.00005	0.13210	0.00013	0.051	21.74	0	7,500.00
\$ / R	On	26/09/2013			Any day expiry		9.24	Call	1,056.19560	1.05620	998.58020	0.99858	1,056.196	16.26	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.24	Put	1.79560	0.00180	3.48020	0.00348	1.796	16.26	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.25	Call	1,046.30120	1.04630	988.76390	0.98876	1,046.301	16.24	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.25	Put	1.90120	0.00190	3.66390	0.00366	1.901	16.24	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.26	Call	1,036.41240	1.03641	978.95630	0.97896	1,036.412	16.22	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.26	Put	2.01240	0.00201	3.85630	0.00386	2.012	16.22	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.51	Put	7.65430	0.00765	12.83590	0.01284	7.654	15.70	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.51	Call	792.05430	0.79205	737.93590	0.73794	792.054	15.70	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.55	Call	753.73340	0.75373	700.44310	0.70044	753.733	15.62	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.55	Put	9.33340	0.00933	15.34310	0.01534	9.333	15.62	0	500.00
\$ / R	On	26/09/2013			Any day expiry		9.60	Call	706.28690	0.70629	654.17150	0.65417	706.287	15.51	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.60	Put	11.88690	0.01189	19.07150	0.01907	11.887	15.51	0	0.00
\$ / R	On	26/09/2013			Any day expiry		9.70	Call	613.29290	0.61329	564.03020	0.56403	613.293	15.31	0	7,500.00

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	9.70	Put	18.89290	0.01889	28.93020	0.02893	18.893	15.31	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Put	288.81190	0.28881	334.80960	0.33481	288.812	17.25	0.00	0	0.00
\$ / R	On 26/09/2013	Any day expiry	10.44	Call	143.21190	0.14321	129.90960	0.12991	143.212	17.25	0.00	0	500.00
\$ / R	On 22/10/2013	Any day expiry			10.33500	10.33500	10.27500	10.27500		16.47	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Put	14.80710	0.01481	20.53040	0.02053	14.807	15.41	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.39	Call	959.80710	0.95981	905.53040	0.90553	959.807	15.41	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Call	950.41470	0.95041	896.31560	0.89632	950.415	15.41	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.40	Put	15.41470	0.01541	21.31560	0.02132	15.415	15.41	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Call	941.04360	0.94104	887.12600	0.88713	941.044	15.41	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.41	Put	16.04360	0.01604	22.12600	0.02213	16.044	15.41	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Call	885.28480	0.88528	832.53980	0.83254	885.285	15.39	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	9.47	Put	20.28480	0.02028	27.53980	0.02754	20.285	15.39	0.00	0	3,000.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Put	145.03260	0.14503	172.05740	0.17206	145.033	15.92	0.00	0	0.00
\$ / R	On 22/10/2013	Any day expiry	10.07	Call	410.03260	0.41003	377.05740	0.37706	410.033	15.92	0.00	0	6,000.00
\$ / R	On 25/10/2013	Any day expiry			10.33960	10.33960	10.27960	10.27960		16.54	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Call	873.84470	0.87384	821.85540	0.82186	873.845	15.43	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.49	Put	24.24470	0.02424	32.25540	0.03226	24.245	15.43	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Call	864.74330	0.86474	812.97240	0.81297	864.743	15.43	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.50	Put	25.14330	0.02514	33.37240	0.03337	25.143	15.43	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Call	855.66910	0.85567	804.12060	0.80412	855.669	15.43	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.51	Put	26.06910	0.02607	34.52060	0.03452	26.069	15.43	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Call	819.65630	0.81966	769.03640	0.76904	819.656	15.42	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	9.55	Put	30.05630	0.03006	39.43640	0.03944	30.056	15.42	0.00	0	3,000.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Put	162.64210	0.16264	190.78310	0.19078	162.642	16.06	0.00	0	0.00
\$ / R	On 25/10/2013	Any day expiry	10.10	Call	402.24210	0.40224	370.38310	0.37038	402.242	16.06	0.00	0	6,000.00
\$ / R	On 28/10/2013	Any day expiry			10.34430	10.34430	10.28420	10.28420		16.46	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Call	2,094.85330	2.09485	2,035.08270	2.03508	2,094.853	19.40	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.25	Put	0.55330	0.00055	0.88270	0.00088	0.553	19.40	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Call	2,044.94200	2.04494	1,985.21750	1.98522	2,044.942	19.20	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	8.30	Put	0.64200	0.00064	1.01750	0.00102	0.642	19.20	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Call	935.02040	0.93502	881.86250	0.88186	935.020	15.37	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.43	Put	20.72040	0.02072	27.66250	0.02766	20.720	15.37	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Call	925.79870	0.92580	872.83560	0.87284	925.799	15.37	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.44	Put	21.49870	0.02150	28.63560	0.02864	21.499	15.37	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Call	916.60100	0.91660	863.83650	0.86384	916.601	15.36	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.45	Put	22.30100	0.02230	29.63650	0.02964	22.301	15.36	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Put	37.59750	0.03760	48.35990	0.04836	37.598	15.32	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.60	Call	781.89750	0.78190	732.55990	0.73256	781.898	15.32	0.00	0	0.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Call	696.11960	0.69612	649.52750	0.64953	696.120	15.30	0.00	0	7,500.00
\$ / R	On 28/10/2013	Any day expiry	9.70	Put	51.81960	0.05182	65.32750	0.06533	51.820	15.30	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry			10.34580	10.34580	10.28570	10.28570		16.48	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Put	32.72770	0.03273	42.36510	0.04237	32.728	15.36	0.00	0	500.00
\$ / R	On 29/10/2013	Any day expiry	9.55	Call	828.52770	0.82853	778.06510	0.77807	828.528	15.36	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Put	451.77330	0.45177	496.18790	0.49619	451.773	17.62	0.00	0	0.00
\$ / R	On 29/10/2013	Any day expiry	10.60	Call	197.57330	0.19757	181.88790	0.18189	197.573	17.62	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry			10.39050	10.39050	10.33070	10.33070		16.49	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Call	2,092.69160	2.09269	2,033.68850	2.03369	2,092.692	18.38	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	8.30	Put	2.19160	0.00219	2.98850	0.00299	2.192	18.38	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Call	999.90080	0.99990	948.95320	0.94895	999.901	15.43	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.43	Put	39.40080	0.03940	48.25320	0.04825	39.401	15.43	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Call	991.03240	0.99103	940.27320	0.94027	991.032	15.43	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.44	Put	40.53240	0.04053	49.57320	0.04957	40.532	15.43	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Call	982.19090	0.98219	931.62270	0.93162	982.191	15.43	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.45	Put	41.69090	0.04169	50.92270	0.05092	41.691	15.43	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Call	895.28920	0.89529	846.76700	0.84677	895.289	15.41	0.00	0	0.00
\$ / R	On 27/11/2013	Any day expiry	9.55	Put	54.78920	0.05479	66.06700	0.06607	54.789	15.41	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	9.70	Put	80.25760	0.08026	95.05000	0.09505	80.258	15.38	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 27/11/2013	Any day expiry	9.70	Call	770.75760	0.77076	725.75000	0.72575	770.758	15.38	0.00	0	7,500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Call	230.03500	0.23003	214.10840	0.21411	230.035	18.01	0.00	0	500.00
\$ / R	On 27/11/2013	Any day expiry	10.75	Put	589.53500	0.58953	633.40840	0.63341	589.535	18.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			10.41580	10.41580	10.35610	10.35610		16.67	51,558,210.00	4,950	118,199.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	3,016.28010	3.01628	2,956.75790	2.95676	3,016.280	21.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	0.48010	0.00048	0.65790	0.00066	0.480	21.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	2,417.38800	2.41739	2,358.21890	2.35822	2,417.388	18.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	1.58800	0.00159	2.11890	0.00212	1.588	18.90	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	1,675.21280	1.67521	1,618.02270	1.61802	1,675.213	16.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	9.41280	0.00941	11.92270	0.01192	9.413	16.71	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	13.66210	0.01366	17.08990	0.01709	13.662	16.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	1,529.46210	1.52946	1,473.18990	1.47319	1,529.462	16.37	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	1,502.52370	1.50252	1,446.45060	1.44645	1,502.524	16.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	14.62370	0.01462	18.25060	0.01825	14.624	16.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	1,454.40280	1.45440	1,398.71100	1.39871	1,454.403	16.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	16.50280	0.01650	20.51100	0.02051	16.503	16.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	17.40130	0.01740	21.58850	0.02159	17.401	16.15	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	1,433.20130	1.43320	1,377.68850	1.37769	1,433.201	16.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	18.59920	0.01860	23.02190	0.02302	18.599	16.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	1,406.49920	1.40650	1,351.22190	1.35122	1,406.499	16.09	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	27.79160	0.02779	33.92320	0.03392	27.792	15.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	1,243.59160	1.24359	1,190.02320	1.19002	1,243.592	15.71	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Put	45.69470	0.04569	54.70410	0.05470	45.695	15.48	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.40	Call	1,061.49470	1.06149	1,010.80410	1.01080	1,061.495	15.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Call	932.61970	0.93262	884.81910	0.88482	932.620	15.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.55	Put	66.81970	0.06682	78.71910	0.07872	66.820	15.48	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	891.12270	0.89112	844.38700	0.84439	891.123	15.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	75.32270	0.07532	88.28700	0.08829	75.323	15.48	0.00	0	10,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	92.67400	0.09267	107.67300	0.10767	92.674	15.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	818.47400	0.81847	773.77300	0.77377	818.474	15.47	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	810.57120	0.81057	766.10500	0.76611	810.571	15.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	94.77120	0.09477	110.00500	0.11001	94.771	15.47	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	117.74430	0.11774	135.41550	0.13542	117.744	15.47	0.00	0	21,500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	733.54430	0.73354	691.51550	0.69152	733.544	15.47	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Put	130.64450	0.13064	149.58880	0.14959	130.645	15.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.85	Call	696.44450	0.69644	655.68880	0.65569	696.444	15.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Put	182.56980	0.18257	205.81550	0.20582	182.570	15.83	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.00	Call	598.36980	0.59837	561.91550	0.56192	598.370	15.83	0.00	0	200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Call	538.96050	0.53896	505.37770	0.50538	538.961	16.07	0.00	0	250.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.10	Put	223.16050	0.22316	249.27770	0.24928	223.160	16.07	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Put	268.49490	0.26849	297.43400	0.29743	268.495	16.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.20	Call	484.29490	0.48429	453.53400	0.45353	484.295	16.31	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Call	458.70810	0.45871	429.32760	0.42933	458.708	16.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.25	Put	292.90810	0.29291	323.22760	0.32323	292.908	16.43	0.00	0	1,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	302.99480	0.30299	333.85960	0.33386	302.995	16.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	448.79480	0.44879	419.95960	0.41996	448.795	16.47	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	318.46050	0.31846	350.13470	0.35013	318.460	16.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	434.26050	0.43426	406.23470	0.40623	434.261	16.55	0.00	0	10,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Call	389.61920	0.38962	364.21680	0.36422	389.619	16.83	0.00	0	300.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.40	Put	373.81920	0.37382	408.11680	0.40812	373.819	16.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Put	466.12800	0.46613	504.07490	0.50407	466.128	17.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.55	Call	331.92800	0.33193	310.17490	0.31017	331.928	17.31	0.00	0	6.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	314.65520	0.31466	294.03000	0.29403	314.655	17.47	0.00	0	5,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	498.85520	0.49886	537.93000	0.53793	498.855	17.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Call	282.80240	0.28280	264.29680	0.26430	282.802	17.79	0.00	0	550.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.70	Put	567.00240	0.56700	608.19680	0.60820	567.002	17.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	638.48520	0.63849	681.61890	0.68162	638.485	18.11	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	254.28520	0.25429	237.71890	0.23772	254.285	18.11	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Put	667.94380	0.66794	711.80370	0.71180	667.944	18.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.84	Call	243.74380	0.24374	227.90370	0.22790	243.744	18.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	791.02900	0.79103	837.51040	0.83751	791.029	18.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	206.82900	0.20683	193.61040	0.19361	206.829	18.79	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	953.55630	0.95356	1,002.74660	1.00275	953.556	19.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	169.35630	0.16936	158.84660	0.15885	169.356	19.49	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Call	146.41860	0.14642	137.58040	0.13758	146.419	20.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.35	Put	1,080.61860	1.08062	1,131.48040	1.13148	1,080.619	20.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Put	1,211.31770	1.21132	1,263.58740	1.26359	1,211.318	20.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.50	Call	127.11770	0.12712	119.68740	0.11969	127.118	20.53	0.00	0	16,200.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Call	106.01920	0.10602	100.12160	0.10012	106.019	21.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.70	Put	1,390.21920	1.39022	1,444.02160	1.44402	1,390.219	21.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Call	82.03470	0.08203	77.85550	0.07786	82.035	22.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.00	Put	1,666.23470	1.66623	1,721.75550	1.72176	1,666.235	22.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Call	62.33960	0.06234	59.53210	0.05953	62.340	23.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.35	Put	1,996.53960	1.99654	2,053.43210	2.05343	1,996.540	23.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	58.46470	0.05846	56.03500	0.05604	58.465	24.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	2,142.66470	2.14266	2,199.93500	2.19994	2,142.665	24.27	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry			10.43160	10.43160	10.37190	10.37190		16.75	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Call	954.55250	0.95455	906.97090	0.90697	954.553	15.43	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.55	Put	72.95250	0.07295	85.07090	0.08507	72.953	15.43	0.00	0	500.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Call	921.65100	0.92165	874.89950	0.87490	921.651	15.44	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.59	Put	80.05100	0.08005	92.99950	0.09300	80.051	15.44	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Call	913.50380	0.91350	866.96430	0.86696	913.504	15.44	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.60	Put	81.90380	0.08190	95.06430	0.09506	81.904	15.44	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Call	905.38870	0.90539	859.06280	0.85906	905.389	15.44	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	9.61	Put	83.78870	0.08379	97.16280	0.09716	83.789	15.44	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Put	673.41770	0.67342	716.37060	0.71637	673.418	18.14	0.00	0	0.00
\$ / R	On 23/12/2013	Any day expiry	10.84	Call	265.01770	0.26502	248.27060	0.24827	265.018	18.14	0.00	0	500.00
\$ / R	On 28/01/2014	Any day expiry			10.48860	10.48860	10.42890	10.42890		16.70	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Put	269.42080	0.26942	294.65580	0.29466	269.421	16.01	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.12	Call	638.02080	0.63802	603.55580	0.60356	638.021	16.01	0.00	0	6,000.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Put	475.00620	0.47501	509.02760	0.50903	475.006	17.02	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.51	Call	453.60620	0.45361	427.92760	0.42793	453.606	17.02	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Call	449.70240	0.44970	424.23040	0.42423	449.702	17.05	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.52	Put	481.10240	0.48110	515.33040	0.51533	481.102	17.05	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Call	445.83300	0.44583	420.56650	0.42057	445.833	17.07	0.00	0	0.00
\$ / R	On 28/01/2014	Any day expiry	10.53	Put	487.23300	0.48723	521.66650	0.52167	487.233	17.07	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry			10.53460	10.53460	10.47480	10.47480		16.94	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Put	236.10200	0.23610	257.93980	0.25794	236.102	15.63	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.00	Call	770.70200	0.77070	732.73980	0.73274	770.702	15.63	0.00	0	6,000.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Put	529.63630	0.52964	563.42650	0.56343	529.636	17.13	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.57	Call	494.23630	0.49424	468.22650	0.46823	494.236	17.13	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Call	490.43610	0.49044	464.61320	0.46461	490.436	17.16	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.58	Put	535.83610	0.53584	569.81320	0.56981	535.836	17.16	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Call	486.67000	0.48667	461.03310	0.46103	486.670	17.19	0.00	0	0.00
\$ / R	On 26/02/2014	Any day expiry	10.59	Put	542.07000	0.54207	576.23310	0.57623	542.070	17.19	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry			10.53780	10.53780	10.47800	10.47800		16.94	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Call	1,500.50320	1.50050	1,447.98520	1.44799	1,500.503	16.10	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.09	Put	52.70320	0.05270	59.98520	0.05999	52.703	16.10	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Call	1,491.36100	1.49136	1,438.93960	1.43894	1,491.361	16.08	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.10	Put	53.56100	0.05356	60.93960	0.06094	53.561	16.08	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Call	1,482.23110	1.48223	1,429.90730	1.42991	1,482.231	16.06	0.00	0	0.00
\$ / R	On 28/02/2014	Any day expiry	9.11	Put	54.43110	0.05443	61.90730	0.06191	54.431	16.06	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			10.56610	10.56610	10.50630	10.50630		16.91	105,661.00	10	42,768.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	2,872.00160	2.87200	2,813.24550	2.81325	2,872.002	19.10	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	17/03/2014		Foreign Exchange Future	7.70	Put	5.90160	0.00590		6.94550	0.00695	5.902	19.10	0.00	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	8.20	Call	2,379.57680	2.37958	2,321.95200	2.32195	2,379.577	17.84	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	8.20	Put	13.47680	0.01348	15.65200	0.01565	13.477	17.84	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	8.70	Call	1,897.09920	1.89710	1,841.75150	1.84175	1,897.099	16.77	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	8.70	Put	30.99920	0.03100	35.45150	0.03545	30.999	16.77	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.25	Call	1,390.39600	1.39040	1,339.74080	1.33974	1,390.396	15.73	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.25	Put	74.29600	0.07430	83.44080	0.08344	74.296	15.73	0.00	0	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.59	Call	1,105.00870	1.10501	1,059.08860	1.05909	1,105.009	15.42	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.59	Put	128.90870	0.12891	142.78860	0.14279	128.909	15.42	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.60	Put	131.19170	0.13119	145.24390	0.14524	131.192	15.43	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.60	Call	1,097.29170	1.09729	1,051.54390	1.05154	1,097.292	15.43	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.61	Call	1,089.60540	1.08961	1,044.03080	1.04403	1,089.605	15.44	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.61	Put	133.50540	0.13351	147.73080	0.14773	133.505	15.44	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.70	Put	155.62730	0.15563	171.44940	0.17145	155.627	15.48	0.00	0	0	6.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.70	Call	1,021.72730	1.02173	977.74940	0.97775	1,021.727	15.48	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.75	Call	985.06070	0.98506	941.99710	0.94200	985.061	15.51	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	9.75	Put	168.96070	0.16896	185.69710	0.18570	168.961	15.51	0.00	0	0	250.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.25	Call	677.27000	0.67727	644.21880	0.64422	677.270	16.27	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.25	Put	361.17000	0.36117	387.91880	0.38792	361.170	16.27	0.00	0	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.35	Put	413.00910	0.41301	441.76280	0.44176	413.009	16.53	0.00	0	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.35	Call	629.10910	0.62911	598.06280	0.59806	629.109	16.53	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.40	Put	440.21050	0.44021	469.94210	0.46994	440.211	16.65	0.00	0	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.40	Call	606.31050	0.60631	576.24210	0.57624	606.311	16.65	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.50	Put	497.07980	0.49708	528.71030	0.52871	497.080	16.91	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.50	Call	563.17980	0.56318	535.01030	0.53501	563.180	16.91	0.00	0	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.60	Call	523.57870	0.52358	497.22670	0.49723	523.579	17.17	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.60	Put	557.47870	0.55748	590.92670	0.59093	557.479	17.17	0.00	0	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.65	Put	588.80390	0.58880	623.12860	0.62313	588.804	17.31	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.65	Call	504.90390	0.50490	479.42860	0.47943	504.904	17.31	0.00	0	0	6.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.85	Put	721.08940	0.72109	758.69430	0.75869	721.089	17.84	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	10.85	Call	437.18940	0.43719	414.99430	0.41499	437.189	17.84	0.00	0	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.00	Call	393.10090	0.39310	373.12250	0.37312	393.101	18.24	0.00	0	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.00	Put	827.00090	0.82700	866.82250	0.86682	827.001	18.24	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.10	Put	900.63920	0.90064	941.82310	0.94182	900.639	18.51	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.10	Call	366.73920	0.36674	348.12310	0.34812	366.739	18.51	0.00	0	0	200.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.15	Put	938.33980	0.93834	980.17030	0.98017	938.340	18.65	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.15	Call	354.43980	0.35444	336.47030	0.33647	354.440	18.65	0.00	0	0	250.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.25	Put	1,015.21510	1.01522	1,058.27360	1.05827	1,015.215	18.93	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.25	Call	331.31510	0.33132	314.57360	0.31457	331.315	18.93	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.50	Call	281.23720	0.28124	267.20680	0.26721	281.237	19.62	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.50	Put	1,215.13720	1.21514	1,260.90680	1.26091	1,215.137	19.62	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.75	Put	1,423.72700	1.42373	1,471.76120	1.47176	1,423.727	20.29	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	11.75	Call	239.82700	0.23983	228.06120	0.22806	239.827	20.29	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.00	Call	205.88440	0.20588	195.99620	0.19600	205.884	20.96	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.00	Put	1,639.78440	1.63978	1,689.69620	1.68970	1,639.784	20.96	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.25	Call	178.10630	0.17811	169.76830	0.16977	178.106	21.62	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.25	Put	1,862.00630	1.86201	1,913.46830	1.91347	1,862.006	21.62	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.50	Call	155.28910	0.15529	148.23010	0.14823	155.289	22.28	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.50	Put	2,089.18910	2.08919	2,141.93010	2.14193	2,089.189	22.28	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.70	Put	2,278.45650	2.27846	2,331.95390	2.33195	2,278.456	23.05	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.70	Call	144.55650	0.14456	138.25390	0.13825	144.556	23.05	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.85	Call	140.95250	0.14095	135.07110	0.13507	140.953	23.81	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	12.85	Put	2,424.85250	2.42485	2,478.77110	2.47877	2,424.853	23.81	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	13.00	Call	137.93510	0.13794	132.42960	0.13243	137.935	24.56	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	13.00	Put	2,571.83510	2.57184	2,626.12960	2.62613	2,571.835	24.56	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	14.25	Call	85.03140	0.08503	82.28950	0.08229	85.031	27.84	0.00	0	0	0.00
\$ / R	On	17/03/2014		Foreign Exchange Future	14.25	Put	3,768.93140	3.76893	3,825.98950	3.82599	3,768.931	27.84	0.00	0	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Call	70.93960	0.07094		68.67510	0.06868		70.940	27.84	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	4,004.83960	4.00484		4,062.37510	4.06238		4,004.840	27.84	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry			10.56940		10.56940	10.50960	10.50960			16.91	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Call	1,538.46060	1.53846		1,486.20430	1.48620		1,538.461	16.05	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.09	Put	59.06060	0.05906		66.60430	0.06660		59.061	16.05	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Call	1,529.37890	1.52938		1,477.21820	1.47722		1,529.379	16.03	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.10	Put	59.97890	0.05998		67.61820	0.06762		59.979	16.03	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Call	1,520.30980	1.52031		1,468.24540	1.46825		1,520.310	16.01	0.00	0	0.00
\$ / R	On 19/03/2014	Any day expiry	9.11	Put	60.90980	0.06091		68.64540	0.06865		60.910	16.01	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry			10.68260		10.68260	10.62270	10.62270			17.00	0.00	0	10,150.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Call	1,002.35200	1.00235		961.93320	0.96193		1,002.352	15.58	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.94	Put	259.75200	0.25975		279.23320	0.27923		259.752	15.58	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Call	995.81060	0.99581		955.56000	0.95556		995.811	15.59	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.95	Put	263.21060	0.26321		282.86000	0.28286		263.211	15.59	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Call	989.29820	0.98930		949.21610	0.94922		989.298	15.60	0.00	0	0.00
\$ / R	On 26/05/2014	Any day expiry	9.96	Put	266.69820	0.26670		286.51610	0.28652		266.698	15.60	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.71470		10.71470	10.65480	10.65480			17.09	0.00	0	12,670.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Call	2,299.12170	2.29912		2,243.13620	2.24314		2,299.122	16.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.45	Put	34.42170	0.03442		38.33620	0.03834		34.422	16.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Call	2,018.03820	2.01804		1,963.79300	1.96379		2,018.038	16.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.75	Put	53.33820	0.05334		58.99300	0.05899		53.338	16.36	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Call	1,790.84380	1.79084		1,738.50870	1.73851		1,790.844	16.05	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.00	Put	76.14380	0.07614		83.70870	0.08371		76.144	16.05	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	99.78660	0.09979		109.18540	0.10919		99.787	15.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Call	1,614.48660	1.61449		1,563.98540	1.56399		1,614.487	15.80	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	1,287.94380	1.28794		1,241.84570	1.24185		1,287.944	15.32	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	163.24380	0.16324		177.04570	0.17705		163.244	15.32	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	165.22590	0.16523		179.15540	0.17916		165.226	15.30	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	1,279.92590	1.27993		1,233.95540	1.23396		1,279.926	15.30	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	1,272.48650	1.27249		1,226.66540	1.22667		1,272.486	15.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	167.78650	0.16779		181.86540	0.18187		167.787	15.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Call	1,171.17810	1.17118		1,127.50400	1.12750		1,171.178	15.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	206.47810	0.20648		222.70400	0.22270		206.478	15.44	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Call	1,136.29530	1.13630		1,093.40930	1.09341		1,136.295	15.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.80	Put	221.59530	0.22160		238.60930	0.23861		221.595	15.49	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Put	710.95360	0.71095		744.09160	0.74409		710.954	17.44	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.80	Call	625.65360	0.62565		598.89160	0.59889		625.654	17.44	0.00	0	6.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Put	1,288.74360	1.28874		1,331.26370	1.33126		1,288.744	19.31	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	403.44360	0.40344		386.06370	0.38606		403.444	19.31	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Call	346.49260	0.34649		331.69630	0.33170		346.493	20.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.90	Put	1,531.79260	1.53179		1,576.89630	1.57690		1,531.793	20.00	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Call	299.69380	0.29969		287.06300	0.28706		299.694	20.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.20	Put	1,784.99380	1.78499		1,832.26300	1.83226		1,784.994	20.69	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Call	261.35970	0.26136		250.53430	0.25053		261.360	21.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.50	Put	2,046.65970	2.04666		2,095.73430	2.09573		2,046.660	21.38	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Call	226.12450	0.22612		217.13890	0.21714		226.125	22.49	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.90	Put	2,411.42450	2.41142		2,462.33890	2.46234		2,411.425	22.49	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry			9.60000	9.60000		9.60000	9.60000			0.00	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.59	Call	10.00000	0.01000		10.00000	0.01000		10.000	0.00	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.59	Put	0.00000	0.00000		0.00000	0.00000		0.000	0.00	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.60	Call	0.00040	0.00000		0.00040	0.00000		0.000	0.00	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.60	Put	0.00040	0.00000		0.00040	0.00000		0.000	0.00	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.61	Call	0.00000	0.00000		0.00000	0.00000		0.000	0.00	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	9.61	Put	10.00000	0.01000		10.00000	0.01000		10.000	0.00	0.00	0	0.00
\$ / R	On 24/06/2014	Any day expiry			9.97000	9.97000		9.97000	9.97000			0.00	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry			10.84020	10.84020		10.78010	10.78010			17.27	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	9.99	Call	1,158.70800	1.15871		1,117.77990	1.11778		1,158.708	15.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
\$ / R	On 22/08/2014	Any day expiry	9.99	Put	308.50800		0.30851		327.67990	0.32768	308.508	15.67	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Call	1,152.41170		1.15241		1,111.63040	1.11163	1,152.412	15.68	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.00	Put	312.21170		0.31221		331.53040	0.33153	312.212	15.68	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Call	1,146.13820		1.14614		1,105.50390	1.10550	1,146.138	15.70	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.01	Put	315.93820		0.31594		335.40390	0.33540	315.938	15.70	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Call	963.21840		0.96322		927.35120	0.92735	963.218	16.16	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	453.01840		0.45302		477.25120	0.47725	453.018	16.16	2,110,875.00	195	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Put	1,650.18080		1.65018		1,693.96180	1.69396	1,650.181	19.98	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	420.38080		0.42038		404.06180	0.40406	420.381	19.98	2,109,900.00	195	19,547.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.88260		10.88260		10.82230	10.82230	0.00	17.30	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Call	3,009.99980		3.01000		2,952.34620	2.95235	3,010.000	17.83	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	7.90	Put	27.39980		0.02740		30.04620	0.03005	27.400	17.83	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Call	2,530.23250		2.53023		2,474.27520	2.47428	2,530.233	16.76	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.40	Put	47.63250		0.04763		51.97520	0.05198	47.633	16.76	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Call	2,069.39520		2.06940		2,016.30720	2.01631	2,069.395	16.03	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	86.79520		0.08680		94.00720	0.09401	86.795	16.03	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Put	285.55470		0.28555		303.26330	0.30326	285.555	15.64	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.90	Call	1,268.15470		1.26815		1,225.56330	1.22556	1,268.155	15.64	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Call	1,034.15660		1.03416		997.11990	0.99712	1,034.157	16.12	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.29	Put	441.55660		0.44156		464.81990	0.46482	441.557	16.12	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Call	1,029.10490		1.02910		992.21560	0.99222	1,029.105	16.14	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	446.50490		0.44650		469.91560	0.46992	446.505	16.14	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Call	1,024.08050		1.02408		987.33840	0.98734	1,024.081	16.17	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.31	Put	451.48050		0.45148		475.03840	0.47504	451.481	16.17	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Put	820.36290		0.82036		852.56330	0.85256	820.363	17.60	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.95	Call	752.96290		0.75296		724.86330	0.72486	752.963	17.60	0.00	0	6.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Call	451.53700		0.45154		434.50840	0.43451	451.537	19.96	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.10	Put	1,668.93700		1.66894		1,712.20840	1.71221	1,668.937	19.96	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Put	2,088.44110		2.08844		2,134.94100	2.13494	2,088.441	20.96	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.60	Call	371.04110		0.37104		357.24100	0.35724	371.041	20.96	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Put	2,584.91170		2.58491		2,633.93290	2.63393	2,584.912	22.43	0.00	0	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	13.15	Call	317.51170		0.31751		306.23290	0.30623	317.512	22.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.03720		11.03720		10.97600	10.97600	0.00	17.77	0.00	0	6,400.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	40.65790		0.04066		43.98510	0.04399	40.658	17.40	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	3,077.85790		3.07786		3,019.98510	3.01999	3,077.858	17.40	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	65.44820		0.06545		70.50550	0.07051	65.448	16.64	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	2,652.64820		2.65265		2,596.50550	2.59651	2,652.648	16.64	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	2,606.07440		2.60607		2,550.16200	2.55016	2,606.074	16.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	68.87440		0.06887		74.16200	0.07416	68.874	16.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	2,559.65420		2.55965		2,503.98050	2.50398	2,559.654	16.47	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	72.45420		0.07245		77.98050	0.07798	72.454	16.47	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	1,671.31420		1.67131		1,624.03320	1.62403	1,671.314	15.87	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	234.11420		0.23411		248.03320	0.24803	234.114	15.87	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Call	1,388.60870		1.38861		1,345.90430	1.34590	1,388.609	15.95	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	351.40870		0.35141		369.90430	0.36990	351.409	15.95	0.00	0	6.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	869.37760		0.86938		900.23370	0.90023	869.378	17.77	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	906.57760		0.90658		876.23370	0.87623	906.578	17.77	0.00	0	6.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.68210		11.68210		11.61740	11.61740	0.00	18.63	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	2,742.42570		2.74243		2,687.47770	2.68748	2,742.426	16.13	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	210.32570		0.21033		220.07770	0.22008	210.326	16.13	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	218.80330		0.21880		228.86960	0.22887	218.803	16.10	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	2,700.90330		2.70090		2,646.26960	2.64627	2,700.903	16.10	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	2,659.63220		2.65963		2,605.31880	2.60532	2,659.632	16.07	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	227.53220		0.22753		237.91880	0.23792	227.532	16.07	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			10.27830		10.27830		10.21920	10.21920		15.89	226,122.60	22	688.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	138,841.65050		1.38842		132,957.40650	1.32957	138,841.651	19.47	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
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.89	Put	11.65050	0.00012	37.40650	0.00037	11.650	19.47	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.90	Put	12.33650	0.00012	39.32920	0.00039	12.337	19.43	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.90	Call	137,842.33650	1.37842	131,959.32920	1.31959	137,842.337	19.43	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.91	Call	136,843.06160	1.36843	130,961.34670	1.30961	136,843.062	19.38	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	8.91	Put	13.06160	0.00013	41.34670	0.00041	13.062	19.38	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	9.60	Put	520.03830	0.00520	1,040.61460	0.01041	520.038	15.72	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	9.60	Call	68,350.03830	0.68350	62,960.61460	0.62961	68,350.038	15.72	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	10.35	Put	20,325.66130	0.20326	24,889.94800	0.24890	20,325.661	16.71	0.00	0	0.00
\$ / R MAXI	On	16/09/2013		Foreign Exchange Future	10.35	Call	13,155.66130	0.13156	11,809.94800	0.11810	13,155.661	16.71	0.00	0	200.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future			10.41580	10.41580	10.35610	10.35610		16.67	41,663.20	4	27.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.49	Call	98,341.41840	0.98341	93,440.15970	0.93440	98,341.418	15.48	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.49	Put	5,761.41840	0.05761	6,830.15970	0.06830	5,761.418	15.48	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.50	Call	97,487.58280	0.97488	92,606.01780	0.92606	97,487.583	15.48	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.50	Put	5,907.58280	0.05908	6,996.01780	0.06996	5,907.583	15.48	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.51	Call	96,636.49250	0.96636	91,774.81460	0.91775	96,636.493	15.48	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	9.51	Put	6,056.49250	0.06056	7,164.81460	0.07165	6,056.493	15.48	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Call	45,870.80540	0.45871	42,932.75930	0.42933	45,870.805	16.43	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.25	Put	29,290.80540	0.29291	32,322.75930	0.32323	29,290.805	16.43	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Call	41,092.96630	0.41093	38,422.86080	0.38423	41,092.966	16.67	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.35	Put	34,512.96630	0.34513	37,812.86080	0.37813	34,512.966	16.67	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Put	67,538.14320	0.67538	71,941.85120	0.71942	67,538.143	18.27	0.00	0	0.00
\$ / R MAXI	On	13/12/2013		Foreign Exchange Future	10.85	Call	24,118.14320	0.24118	22,551.85120	0.22552	24,118.143	18.27	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future			10.56610	10.56610	10.50630	10.50630		16.91	21,132.20	2	23.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Call	56,734.89660	0.56735	53,899.32930	0.53899	56,734.897	16.88	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.49	Put	49,124.89660	0.49125	52,269.32930	0.52269	49,124.897	16.88	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Call	56,317.97760	0.56318	53,501.02820	0.53501	56,317.978	16.91	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.50	Put	49,707.97760	0.49708	52,871.02820	0.52871	49,707.978	16.91	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Call	55,907.95450	0.55908	53,109.56310	0.53110	55,907.955	16.93	0.00	0	0.00
\$ / R MAXI	On	17/03/2014		Foreign Exchange Future	10.51	Put	50,297.95450	0.50298	53,479.56310	0.53480	50,297.955	16.93	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future			16.00920	16.00920	15.93040	15.93040		16.37	8,676,986.40	542	40,581.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.74	Call	1,276.06590	1.27607	1,203.53580	1.20354	1,276.066	17.91	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.74	Put	6.86590	0.00687	13.13580	0.01314	6.866	17.91	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.75	Call	1,266.20330	1.26620	1,193.77070	1.19377	1,266.203	17.84	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.75	Put	7.00330	0.00700	13.37070	0.01337	7.003	17.84	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.76	Call	1,256.34380	1.25634	1,184.01050	1.18401	1,256.344	17.78	0.00	0	0.00
£ / R	On	16/09/2013		Foreign Exchange Future	14.76	Put	7.14380	0.00714	13.61050	0.01361	7.144	17.78	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future			16.21240	16.21240	16.13320	16.13320		16.24	0.00	0	8,217.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Call	1,429.27930	1.42928	1,366.75570	1.36676	1,429.279	15.41	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.89	Put	106.87930	0.10688	123.55570	0.12356	106.879	15.41	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Put	108.65690	0.10866	125.52710	0.12553	108.657	15.42	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.90	Call	1,421.05690	1.42106	1,358.72710	1.35873	1,421.057	15.42	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Call	1,412.85620	1.41286	1,350.72140	1.35072	1,412.856	15.42	0.00	0	0.00
£ / R	On	13/12/2013		Foreign Exchange Future	14.91	Put	110.45620	0.11046	127.52140	0.12752	110.456	15.42	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future			16.43630	16.43630	16.35760	16.35760		16.28	0.00	0	1,581.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Call	3,613.61910	3.61362	3,538.58850	3.53859	3,613.619	18.22	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	12.85	Put	27.31910	0.02732	30.98850	0.03099	27.319	18.22	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Call	3,465.95910	3.46596	3,391.24060	3.39124	3,465.959	17.76	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	13.00	Put	29.65910	0.02966	33.64060	0.03364	29.659	17.76	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Call	2,287.67420	2.28767	2,220.13520	2.22014	2,287.674	15.92	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.25	Put	101.37420	0.10137	112.53520	0.11254	101.374	15.92	0.00	0	327.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Call	2,251.56370	2.25156	2,184.37060	2.18437	2,251.564	15.86	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.29	Put	105.26370	0.10526	116.77060	0.11677	105.264	15.86	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Call	2,242.55720	2.24256	2,175.45190	2.17545	2,242.557	15.85	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.30	Put	106.25720	0.10626	117.85190	0.11785	106.257	15.85	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Call	2,233.55680	2.23356	2,166.53970	2.16654	2,233.557	15.84	0.00	0	0.00
£ / R	On	17/03/2014		Foreign Exchange Future	14.31	Put	107.25680	0.10726	118.93970	0.11894	107.257	15.84	0.00	0	0.00

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	14.50	Call	2,064.24920		2.06425	1,999.01230	1.99901		2,064.249	15.57	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.50	Put	127.94920		0.12795	141.41230	0.14141		127.949	15.57	0.00	0	327.00
£ / R	On 13/06/2014	Foreign Exchange Future			16.65910		16.65910	16.58010	16.58010			16.64	0.00	0	200.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Call	1,277.85410		1.27785	1,233.13640	1.23314		1,277.854	16.09	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.04	Put	658.75410		0.65875	693.03640	0.69304		658.754	16.09	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Put	663.56360		0.66356	697.98820	0.69799		663.564	16.10	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.05	Call	1,272.66360		1.27266	1,228.08820	1.22809		1,272.664	16.10	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Call	1,267.49160		1.26749	1,223.05850	1.22306		1,267.492	16.11	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.06	Put	668.39160		0.66839	702.95850	0.70296		668.392	16.11	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.10429		0.10429	0.10373	0.10373			16.35	0.00	0	241.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	1,429.53360		0.01430	1,373.99090	0.01374		1,429.534	21.63	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	0.33360		0.00000	0.89090	0.00001		0.334	21.63	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	458.28090		0.00458	418.11220	0.00418		458.281	16.35	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	29.08090		0.00029	45.01220	0.00045		29.081	16.35	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	33.18060		0.00033	33.05160	0.00033		33.181	19.76	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	603.98060		0.00604	659.95160	0.00660		603.981	19.76	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future			0.10574		0.10574	0.10518	0.10518			16.85	0.00	0	14,275.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Call	1,587.69430		0.01588	1,534.07790	0.01534		1,587.694	16.58	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.09	Put	13.29430		0.00013	16.47790	0.00016		13.294	16.58	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Call	732.29230		0.00732	695.06610	0.00695		732.292	16.85	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.10	Put	157.89230		0.00158	177.46610	0.00177		157.892	16.85	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Call	270.50580		0.00271	255.47370	0.00255		270.506	19.22	0.00	0	0.00
¥ / R	On 13/12/2013	Foreign Exchange Future	0.11	Put	696.10580		0.00696	737.87370	0.00738		696.106	19.22	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			13.74610		13.74610	13.69740	13.69740			14.87	20,261,751.40	1,474	70,135.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Put	0.01830		0.00002	0.06510	0.00007		0.018	22.17	0.00	0	29,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.30	Call	2,446.11830		2.44612	2,397.46510	2.39747		2,446.118	22.17	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Call	2,246.14260		2.24614	2,197.53700	2.19754		2,246.143	21.44	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.50	Put	0.04260		0.00004	0.13700	0.00014		0.043	21.44	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	0.05250		0.00005	0.16480	0.00016		0.053	21.25	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	2,196.15250		2.19615	2,147.56480	2.14756		2,196.153	21.25	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	1,756.42570		1.75643	1,708.22110	1.70822		1,756.426	19.64	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	0.32570		0.00033	0.82110	0.00082		0.326	19.64	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	1,746.43920		1.74644	1,698.25120	1.69825		1,746.439	19.60	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	0.33920		0.00034	0.85120	0.00085		0.339	19.60	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	0.35340		0.00035	0.88240	0.00088		0.353	19.57	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	1,736.45340		1.73645	1,688.28240	1.68828		1,736.453	19.57	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Call	1,696.51600		1.69652	1,648.41860	1.64842		1,696.516	19.42	0.00	0	400.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.05	Put	0.41600		0.00042	1.01860	0.00102		0.416	19.42	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	0.50970		0.00051	1.21810	0.00122		0.510	19.24	0.00	0	30,800.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	1,646.60970		1.64661	1,598.61810	1.59862		1,646.610	19.24	0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	1,497.03300		1.49703	1,449.47460	1.44947		1,497.033	18.69	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	0.93300		0.00093	2.07460	0.00207		0.933	18.69	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	1.38980		0.00139	2.94690	0.00295		1.390	18.32	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	1,397.48980		1.39749	1,350.34690	1.35035		1,397.490	18.32	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Call	1,198.49500		1.19850	1,152.18080	1.15218		1,198.495	17.01	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.55	Put	2.39500		0.00240	4.78080	0.00478		2.395	17.01	0.00	0	46,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	5.75930		0.00576	10.42770	0.01043		5.759	15.05	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	901.85930		0.90186	857.82770	0.85783		901.859	15.05	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.10	Put	16.16670		0.01617	25.86560	0.02587		16.167	14.18	0.00	0	36,000.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.10	Call	662.26670		0.66227	623.26560	0.62327		662.267	14.18	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Put	228.99700		0.22900	269.58160	0.26958		228.997	15.24	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	13.80	Call	175.09700		0.17510	166.98160	0.16698		175.097	15.24	0.00	0	24,712.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Put	784.83760		0.78484	835.82110	0.83582		784.838	17.88	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	14.50	Call	30.93760		0.03094	33.22110	0.03322		30.938	17.88	0.00	0	7,900.00

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 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	405.89710		0.40590	410.94400	0.41094	405.897		13.03	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.89	Put	220.19710		0.22020	225.24400	0.22524	220.197		13.03	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.90	Call	400.32970		0.40033	405.39860	0.40540	400.330		13.04	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.90	Put	224.62970		0.22463	229.69860	0.22970	224.630		13.04	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.91	Call	394.81780		0.39482	399.90800	0.39991	394.818		13.05	0.00	0	0.00
€ / R	On 21/11/2013	Any day expiry	11.91	Put	229.11780		0.22912	234.20800	0.23421	229.118		13.05	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			13.93480		13.93480	13.88570	13.88570			15.81	13,934,800.00	1,000	36,596.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	2,743.57230		2.74357	2,696.19290	2.69619	2,743.572		19.16	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	8.77230		0.00877	10.49290	0.01049	8.772		19.16	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	2,503.57660		2.50358	2,456.69530	2.45670	2,503.577		18.34	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	11.77660		0.01178	13.99530	0.01400	11.777		18.34	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	12.51620		0.01252	14.85420	0.01485	12.516		18.18	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	2,454.31620		2.45432	2,407.55420	2.40755	2,454.316		18.18	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	2,405.10380		2.40510	2,358.46760	2.35847	2,405.104		18.01	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	13.30380		0.01330	15.76760	0.01577	13.304		18.01	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Call	1,478.92190		1.47892	1,436.58430	1.43658	1,478.922		14.79	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.50	Put	44.12190		0.04412	50.88430	0.05088	44.122		14.79	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Put	54.56890		0.05457	62.48000	0.06248	54.569		14.79	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future	12.60	Call	1,389.36890		1.38937	1,348.18000	1.34818	1,389.369		14.79	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Put	139.32020		0.13932	154.54720	0.15455	139.320		14.78	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	13.10	Call	974.12020		0.97412	940.24720	0.94025	974.120		14.78	0.00	0	200.00
€ / R	On 17/03/2014	Foreign Exchange Future			14.14060		14.14060	14.09150	14.09150			15.81	9,898,420.00	700	7,297.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	1,748.19930		1.74820	1,707.56550	1.70757	1,748.199		14.89	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	97.59930		0.09760	106.06550	0.10607	97.599		14.89	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	1,739.39620		1.73940	1,698.84220	1.69884	1,739.396		14.88	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	98.79620		0.09880	107.34220	0.10734	98.796		14.88	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	1,730.60570		1.73061	1,690.13190	1.69013	1,730.606		14.86	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	100.00570		0.10001	108.63190	0.10863	100.006		14.86	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.34410		14.34410	14.29540	14.29540			16.02	0.00	0	100.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Call	1,073.27670		1.07328	1,046.14500	1.04615	1,073.277		15.27	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.79	Put	519.17670		0.51918	540.74500	0.54075	519.177		15.27	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Call	1,068.12430		1.06812	1,041.10410	1.04110	1,068.124		15.29	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	524.02430		0.52402	545.70410	0.54570	524.024		15.29	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Call	1,062.99050		1.06299	1,036.08160	1.03608	1,062.991		15.30	0.00	0	0.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.81	Put	528.89050		0.52889	550.68160	0.55068	528.891		15.30	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.78770		14.78770	14.73820	14.73820			16.38	0.00	0	1,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Put	536.32750		0.53633	554.11580	0.55412	536.328		15.33	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.69	Call	1,634.02750		1.63403	1,602.31580	1.60232	1,634.028		15.33	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Call	1,628.07120		1.62807	1,596.44220	1.59644	1,628.071		15.34	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.70	Put	540.37120		0.54037	558.24220	0.55824	540.371		15.34	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Call	1,622.13250		1.62213	1,590.58610	1.59059	1,622.133		15.35	0.00	0	0.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.71	Put	544.43250		0.54443	562.38610	0.56239	544.433		15.35	0.00	0	0.00
2025	On 07/11/2013	Bond Future			107.10765		107.10765	107.12704	107.12704				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	3,882.35000		3.88235	3,862.96000	3.86296	3,882.350			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	3,892.35000		3.89235	3,872.96000	3.87296	3,892.350			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	3,902.35000		3.90235	3,882.96000	3.88296	3,902.350			0.00	0	0.00
2038	On 07/11/2013	Bond Future			102.66151		102.66151	103.05972	103.05972				0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Put	7,328.49000		7.32849	6,930.28000	6.93028	7,328.490			0.00	0	0.00
2038	On 07/11/2013	Bond Future	109.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.00	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
2038	On 07/11/2013	Bond Future	110.00	Put	7,338.49000	7.33849	6,940.28000	6.94028	7,338.490		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/11/2013	Bond Future	110.01	Put	7,348.49000	7.34849	6,950.28000	6.95028	7,348.490		0.00	0	0.00
2050	On 07/11/2013	Bond Future			105.19609	105.19609	105.21354	105.21354			0.00	0	122.00
2050	On 07/11/2013	Bond Future	109.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	109.99	Put	4,793.91000	4.79391	4,776.46000	4.77646	4,793.910		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.00	Put	4,803.91000	4.80391	4,786.46000	4.78646	4,803.910		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/11/2013	Bond Future	110.01	Put	4,813.91000	4.81391	4,796.46000	4.79646	4,813.910		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL37	On 07/11/2013	Index Future			400.98100	400.98100	401.44800	401.44800			0.00	0	0.00
AL37	On 06/02/2014	Index Future			406.24100	406.24100	406.71500	406.71500			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			469.28200	469.28200	470.38700	470.38700			0.00	0	1.00
AL7T	On 06/02/2014	Index Future			475.43900	475.43900	476.55900	476.55900			0.00	0	0.00
ALBI	On 07/11/2013	Index Future			422.34400	422.34400	423.30600	423.30600			0.00	0	770.00
ALBI	On 06/02/2014	Index Future			427.88500	427.88500	428.85900	428.85900			0.00	0	73.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.29350	9.29350	9.22390	9.22390		11.73	9,665,240.00	1,040	8,232.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	793.97740	0.79398	725.44930	0.72545	793.977	14.42	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	0.47740	0.00048	1.54930	0.00155	0.477	14.42	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	497.53570	0.49754	433.67050	0.43367	497.536	12.71	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	4.03570	0.00404	9.77050	0.00977	4.036	12.71	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	411.81830	0.41182	351.86230	0.35186	411.818	12.49	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	8.31830	0.00832	17.96230	0.01796	8.318	12.49	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	402.48220	0.40248	343.06020	0.34306	402.482	12.47	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	8.98220	0.00898	19.16020	0.01916	8.982	12.47	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	393.19160	0.39319	334.32470	0.33432	393.192	12.44	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	9.69160	0.00969	20.42470	0.02042	9.692	12.44	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	108.50570	0.10851	154.20350	0.15420	108.506	11.83	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	102.00570	0.10201	78.10350	0.07810	102.006	11.83	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,007.38710	1.00739	1,077.01780	1.07702	1,007.387	17.34	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	0.88710	0.00089	0.91780	0.00092	0.887	17.34	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.36220	9.36220	9.29260	9.29260		11.94	8,332,358.00	890	10,980.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Call	1,073.25490	1.07325	1,007.75530	1.00776	1,073.255	12.88	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.30	Put	11.05490	0.01105	15.15530	0.01516	11.055	12.88	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	790.72080	0.79072	730.08970	0.73009	790.721	12.17	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	28.52080	0.02852	37.48970	0.03749	28.521	12.17	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Put	213.03500	0.21303	248.98870	0.24899	213.035	11.94	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.30	Call	275.23500	0.27523	241.58870	0.24159	275.235	11.94	0.00	0	201.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	204.92630	0.20493	178.33360	0.17833	204.926	12.23	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	302.72630	0.30273	345.73360	0.34573	302.726	12.23	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	201.06640	0.20107	174.88770	0.17489	201.066	12.24	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	308.86640	0.30887	352.28770	0.35229	308.866	12.24	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	197.26880	0.19727	171.50020	0.17150	197.269	12.26	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	315.06880	0.31507	358.90020	0.35890	315.069	12.26	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	156.16920	0.15617	135.02180	0.13502	156.169	12.48	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	393.96920	0.39397	442.42180	0.44242	393.969	12.48	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	970.75810	0.97076	1,035.25190	1.03525	970.758	13.45	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	32.95810	0.03296	27.85190	0.02785	32.958	13.45	0.00	0	201.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,259.29440		1.25929		1,325.80780	1.32581	1,259.294	14.76	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	21.49440		0.02149		18.40780	0.01841	21.494	14.76	0.00	0	100.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.44320		9.44320		9.37260	9.37260		12.10	7,082,400.00	750	3,895.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	321.43830		0.32144		290.03630	0.29004	321.438	12.23	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	368.23830		0.36824		407.43630	0.40744	368.238	12.23	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	317.25170		0.31725		286.16980	0.28617	317.252	12.24	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	374.05170		0.37405		413.56980	0.41357	374.052	12.24	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	313.11070		0.31311		282.34730	0.28235	313.111	12.26	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	379.91070		0.37991		419.74730	0.41975	379.911	12.26	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.52500		9.52500		9.45430	9.45430		12.23	0.00	0	50.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Call	281.72410		0.28172		256.96290	0.25696	281.724	12.74	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.89	Put	646.72410		0.64672		692.66290	0.69266	646.724	12.74	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Put	653.63290		0.65363		699.79560	0.69980	653.633	12.76	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.90	Call	278.63290		0.27863		254.09560	0.25410	278.633	12.76	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Call	275.67990		0.27568		251.36270	0.25136	275.680	12.77	0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.91	Put	660.67990		0.66068		707.06270	0.70706	660.680	12.77	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.01760		10.01760		9.95200	9.95200		13.57	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,830.74050		2.83074		2,769.67680	2.76968	2,830.740	14.76	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	63.14050		0.06314		67.67680	0.06768	63.141	14.76	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	66.63070		0.06663		71.38810	0.07139	66.631	14.69	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,784.23070		2.78423		2,723.38810	2.72339	2,784.231	14.69	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,737.88080		2.73788		2,677.26750	2.67727	2,737.881	14.63	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	70.28080		0.07028		75.26750	0.07527	70.281	14.63	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			9.77290		9.77290		9.70880	9.70880		13.94	0.00	0	50.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	685.56730		0.68557		625.00620	0.62501	685.567	14.91	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	2.66730		0.00267		6.20620	0.00621	2.667	14.91	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	675.70650		0.67571		615.29010	0.61529	675.706	14.83	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	2.80650		0.00281		6.49010	0.00649	2.806	14.83	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	665.85330		0.66585		605.58740	0.60559	665.853	14.75	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	2.95330		0.00295		6.78740	0.00679	2.953	14.75	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future			9.88210		9.88210		9.81720	9.81720		15.37	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Call	310.41590		0.31042		284.17730	0.28418	310.416	15.67	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.94	Put	368.31590		0.36832		406.97730	0.40698	368.316	15.67	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Call	306.35030		0.30635		280.41010	0.28041	306.350	15.70	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.95	Put	374.25030		0.37425		413.21010	0.41321	374.250	15.70	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Call	302.32860		0.30233		276.68470	0.27668	302.329	15.72	0.00	0	0.00
CAD/ R	On 13/12/2013	Foreign Exchange Future	9.96	Put	380.22860		0.38023		419.48470	0.41948	380.229	15.72	0.00	0	0.00
CF CANDO CADP	On 13/12/2013	Can-Do Future			271.35470		271.35470		-228.36300	-228.36300			0.00	0	2,274.00
CF CANDO CADR	On 13/12/2013	Can-Do Future			531.34980		531.34980		517.13010	517.13010			0.00	0	696.00
CF CANDO CADS	On 13/12/2013	Can-Do Future			692.86520		692.86520		651.56000	651.56000			0.00	0	6,000.00
CF CANDO CADT	On 13/12/2013	Can-Do Future			530.94320		530.94320		503.55440	503.55440			0.00	0	1,600.00
CF CANDO CADU	On 16/09/2013	Can-Do Future			221.50650		221.50650		190.28560	190.28560			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			151.98890		151.98890		135.81300	135.81300			0.00	0	2,830.00
CF CANDO CAEO	On 26/08/2013	Can-Do Future			0.00000		0.00000		11.82020	11.82020			0.00	5,000	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CF CANDO CAEP	On 30/08/2013	Can-Do Future		0.00000	0.00000		0.00000	0.00000			0.00	0	12,500.00
CF CANDO CAER	On 30/08/2013	Can-Do Future		10,000.00000	10,000.00000		10,000.00000	10,000.00000			0.00	0	0.00
CF CANDO CAES	On 17/09/2013	Can-Do Future		10,000.00030	10,000.00030		10,000.00030	10,000.00030			2,000,000.00	20	0.00
CF CANDO CAET	On 17/09/2013	Can-Do Future		5,013.49890	5,013.49890		4,441.05770	4,441.05770			0.00	0	0.00
CF CANDO CAEU	On 25/09/2013	Can-Do Future		40.01320	40.01320		39.64440	39.64440			0.00	0	30,000.00
CF CANDO CAEV	On 23/09/2013	Can-Do Future		46.32770	46.32770		44.96340	44.96340			0.00	0	12,000.00
CF CANDO CAEW	On 25/09/2013	Can-Do Future		2,103.50100	2,103.50100		2,131.55920	2,131.55920			0.00	0	50.00
CHF / R	On 16/09/2013	Foreign Exchange Future		11.13630	11.13630		11.11820	11.11820		15.92	0.00	0	75.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	1,297.15080	1.29715	1,279.85940	1.27986	1,297.151	20.18	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	0.85080	0.00085	1.65940	0.00166	0.851	20.18	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	1,287.22100	1.28722	1,269.98020	1.26998	1,287.221	20.21	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	0.92100	0.00092	1.78020	0.00178	0.921	20.21	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	1,277.29610	1.27730	1,260.10840	1.26011	1,277.296	20.24	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	0.99610	0.00100	1.90840	0.00191	0.996	20.24	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future		11.29470	11.29470		11.27630	11.27630		15.43	0.00	0	75.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Call	663.23290	0.66323	654.08460	0.65408	663.233	14.77	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.79	Put	158.53290	0.15853	167.78460	0.16778	158.533	14.77	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Call	656.54790	0.65655	647.50650	0.64751	656.548	14.78	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.80	Put	161.84790	0.16185	171.20650	0.17121	161.848	14.78	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Call	649.90510	0.64991	640.97030	0.64097	649.905	14.80	0.00	0	0.00
CHF / R	On 13/12/2013	Foreign Exchange Future	10.81	Put	165.20510	0.16521	174.67030	0.17467	165.205	14.80	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future		1.68020	1.68020		1.67020	1.67020		16.21	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Call	1,902.38380	0.19024	1,803.17070	0.18032	1,902.384	17.40	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.49	Put	0.38380	0.00004	1.17070	0.00012	0.384	17.40	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Call	1,802.52920	0.18025	1,703.55320	0.17036	1,802.529	17.02	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.50	Put	0.52920	0.00005	1.55320	0.00016	0.529	17.02	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Call	1,702.73110	0.17027	1,604.06350	0.16041	1,702.731	16.65	0.00	0	0.00
CNH / R	On 16/09/2013	Foreign Exchange Future	1.51	Put	0.73110	0.00007	2.06350	0.00021	0.731	16.65	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future		1.69370	1.69370		1.68370	1.68370		16.37	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Call	826.18390	0.08262	771.75540	0.07718	826.184	15.97	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.65	Put	389.18390	0.03892	434.75540	0.04348	389.184	15.97	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Call	770.28440	0.07703	718.71370	0.07187	770.284	16.05	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.66	Put	433.28440	0.04333	481.71370	0.04817	433.284	16.05	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Put	480.18200	0.04802	531.43520	0.05314	480.182	16.13	0.00	0	0.00
CNH / R	On 13/12/2013	Foreign Exchange Future	1.67	Call	717.18200	0.07172	668.43520	0.06684	717.182	16.13	0.00	0	0.00
EL28	On 07/11/2013	Bond Future		107.93814	107.93814		107.95630	107.95630			0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	109.99	Put	2,051.86000	2.05186	2,033.70000	2.03370	2,051.860		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.00	Put	2,061.86000	2.06186	2,043.70000	2.04370	2,061.860		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Put	2,071.86000	2.07186	2,053.70000	2.05370	2,071.860		0.00	0	0.00
EL28	On 07/11/2013	Bond Future	110.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/11/2013	Bond Future			10.00102		79.78165		9.95104	80.13779			0.00	0	6,292.00
ES33	On 07/11/2013	Bond Future	8.49	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	11,982.59000		11.98259		11,626.45000	11.62645	11,982.590		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	11,894.31000		11.89431		11,538.17000	11.53817	11,894.310		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	11,806.16000		11.80616		11,450.02000	11.45002	11,806.160		0.00	0	0.00
ES33	On 06/02/2014	Bond Future			10.13425		80.82846		10.08252	81.18928			0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.54	Put	4,307.71000		4.30771		3,946.89000	3.94689	4,307.710		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.55	Put	4,232.18000		4.23218		3,871.36000	3.87136	4,232.180		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 06/02/2014	Bond Future	9.56	Put	4,156.76000		4.15676		3,795.94000	3.79594	4,156.760		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI			422.01700		422.01700		422.92100	422.92100			25,321,020.00	6	110.00
GOVI	On 07/11/2013	GOVI	445.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	239,730.00000		23.97300		30,690.00000	23.06900	239,730.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	239,830.00000		23.98300		30,790.00000	23.07900	239,830.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	239,930.00000		23.99300		30,890.00000	23.08900	239,930.000		0.00	0	0.00
GOVI	On 06/02/2014	GOVI			427.55400		427.55400		428.47000	428.47000			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	124,360.00000		12.43600		115,200.00000	11.52000	124,360.000		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	124,460.00000		12.44600		115,300.00000	11.53000	124,460.000		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	124,560.00000		12.45600		115,400.00000	11.54000	124,560.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI			433.30800		433.30800		434.23800	434.23800			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	86,820.00000		8.68200		77,520.00000	7.75200	86,820.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 08/05/2014	GOVI	442.00	Put	86,920.00000		8.69200		77,620.00000	7.76200	86,920.000		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	87,020.00000		8.70200		77,720.00000	7.77200	87,020.000		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			192.19700		192.19700		192.45300	192.45300			0.00	0	1,078.00
IGOV	On 06/02/2014	Index Future			194.74200		194.74200		195.00100	195.00100			0.00	0	166.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ILBI	On 07/11/2013		Index Future	520.52800	520.52800		520.49000	520.49000			0.00	0	0.00
ILBI	On 06/02/2014		Index Future	527.56600	527.56600		527.52800	527.52800			0.00	0	186.00
J157	On 15/09/2015		Interest Rate Swap	8.82200	0.02000		8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	8.68300	0.10773		8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017		Interest Rate Swap	8.97500	0.08468		8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018		Interest Rate Swap	8.96200	0.09581		8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020		Interest Rate Swap	8.99700	0.06909		8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future	5.21000	94.79000		5.22000	94.78000			0.00	0	700.00
JIBAR FUTURE	On 16/10/2013		Jibar Tradeable Future	5.27000	94.73000		5.27000	94.73000			0.00	0	0.00
JIBAR FUTURE	On 20/11/2013		Jibar Tradeable Future	5.38000	94.62000		5.30000	94.70000			0.00	0	3,000.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.46000	94.54000		5.47000	94.53000			0.00	0	1,500.00
JIBAR FUTURE	On 15/01/2014		Jibar Tradeable Future	5.60000	94.40000		5.59000	94.41000			0.00	0	1,000.00
JIBAR FUTURE	On 19/02/2014		Jibar Tradeable Future	5.77000	94.23000		5.81000	94.19000			0.00	0	0.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.94000	94.06000		6.00000	94.00000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	6.37000	93.63000		6.38000	93.62000			0.00	0	1,000.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.71000	93.29000		6.72000	93.28000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	7.03000	92.97000		7.04000	92.96000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	7.33000	92.67000		7.36000	92.64000			0.00	0	250.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	7.61000	92.39000		7.63000	92.37000			0.00	0	0.00
NZ\$ / R	On 16/09/2013		Foreign Exchange Future	8.08060	8.08060		7.96740	7.96740		11.85	0.00	0	0.00
NZ\$ / R	On 16/09/2013		Foreign Exchange Future	7.59	Call	491.84710	0.49185	383.49040	0.38349	491.847	12.10	0	0.00
NZ\$ / R	On 16/09/2013		Foreign Exchange Future	7.59	Put	1.24710	0.00125	6.09040	0.00609	1.247	12.10	0	0.00
NZ\$ / R	On 16/09/2013		Foreign Exchange Future	7.60	Call	481.93160	0.48193	373.85640	0.37386	481.932	11.99	0	0.00
NZ\$ / R	On 16/09/2013		Foreign Exchange Future	7.60	Put	1.33160	0.00133	6.45640	0.00646	1.332	11.99	0	0.00
NZ\$ / R	On 16/09/2013		Foreign Exchange Future	7.61	Call	472.10940	0.47211	364.51670	0.36452	472.109	11.98	0	0.00
NZ\$ / R	On 16/09/2013		Foreign Exchange Future	7.61	Put	1.50940	0.00151	7.11670	0.00712	1.509	11.98	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.15020	8.15020		8.03550	8.03550		11.71	0.00	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.14	Call	220.64310	0.22064	168.65080	0.16865	220.643	12.14	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.14	Put	210.44310	0.21044	273.15080	0.27315	210.443	12.14	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.15	Put	216.08230	0.21608	279.61620	0.27962	216.082	12.17	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.15	Call	216.28230	0.21628	165.11620	0.16512	216.282	12.17	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.16	Call	211.99730	0.21200	161.65050	0.16165	211.997	12.20	0	0.00
NZ\$ / R	On 13/12/2013		Foreign Exchange Future	8.16	Put	221.79730	0.22180	286.15050	0.28615	221.797	12.20	0	0.00
R / ¥EN	On 16/09/2013		Foreign Exchange Future	9.61550	9.61550	0.10399	9.66910	9.66910		16.93	0.00	0	0.00
R / ¥EN	On 16/09/2013		Foreign Exchange Future	10.04	Call	273.24030	0.02732	429.14950	0.04291	273.240	16.54	0	0.00
R / ¥EN	On 16/09/2013		Foreign Exchange Future	10.04	Put	4,518.24030	0.45182	4,138.14950	0.41381	4,518.240	16.54	0	0.00
R / ¥EN	On 16/09/2013		Foreign Exchange Future	10.05	Call	259.62970	0.02596	410.62010	0.04106	259.630	16.53	0	0.00
R / ¥EN	On 16/09/2013		Foreign Exchange Future	10.05	Put	4,604.62970	0.46046	4,219.62010	0.42196	4,604.630	16.53	0	0.00
R / ¥EN	On 16/09/2013		Foreign Exchange Future	10.06	Call	246.57320	0.02466	392.72500	0.03927	246.573	16.52	0	0.00
R / ¥EN	On 16/09/2013		Foreign Exchange Future	10.06	Put	4,691.57320	0.46916	4,301.72500	0.43017	4,691.573	16.52	0	0.00
R023	On 07/11/2013		Bond Future	8.33646	97.80079		8.29119	98.08334			0.00	0	11,802.00
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	12,441.34000	12.44134	12,158.79000	12.15879	12,441.340	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R023	On 07/11/2013	Bond Future	6.50	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	12,368.61000		12.36861	12,086.06000	12.08606	12,368.610	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	12,295.93000		12.29593	12,013.38000	12.01338	12,295.930	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future			8.45894		99.08395	8.41177	99.37020				0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Put	3,845.26000		3.84526	3,559.01000	3.55901	3,845.260	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	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	3,781.58000		3.78158	3,495.33000	3.49533	3,781.580	0.000		0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 06/02/2014	Bond Future	7.86	Put	3,717.94000		3.71794	3,431.69000	3.43169	3,717.940	0.000		0.00	0	0.00
R157	On 07/11/2013	Bond Future			6.51846		114.06175	6.48659	114.12056			2.96	0.00	0	31,050.00
R157	On 07/11/2013	Bond Future	5.59	Call	89.22000		0.08922	103.17000	0.10317	89.220		2.89	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	1,819.29000		1.81929	1,774.43000	1.77443	1,819.290	0.000	2.89	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	91.62000		0.09162	105.83000	0.10583	91.620		2.89	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	1,802.87000		1.80287	1,758.27000	1.75827	1,802.870	0.000	2.89	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	1,786.50000		1.78650	1,742.15000	1.74215	1,786.500	0.000	2.89	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	94.07000		0.09407	108.53000	0.10853	94.070		2.89	0.00	0	0.00
R157	On 06/02/2014	Bond Future			6.74357		115.55827	6.70597	115.61789			2.75	0.00	0	100.00
R157	On 06/02/2014	Bond Future	5.64	Call	231.92000		0.23192	249.63000	0.24963	231.920		2.68	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	2,000.40000		2.00040	1,958.49000	1.95849	2,000.400	0.000	2.68	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	235.11000		0.23511	252.99000	0.25299	235.110		2.68	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	1,987.39000		1.98739	1,945.65000	1.94565	1,987.390	0.000	2.68	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	1,974.44000		1.97444	1,932.86000	1.93286	1,974.440	0.000	2.68	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	238.35000		0.23835	256.39000	0.25639	238.350		2.68	0.00	0	0.00
R157	On 08/05/2014	Bond Future			7.00756		110.30543	6.96221	110.36592			2.15	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	97.45000		0.09745	106.20000	0.10620	97.450		2.10	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	2,559.58000		2.55958	2,507.84000	2.50784	2,559.580	0.000	2.10	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	98.87000		0.09887	107.72000	0.10772	98.870		2.10	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	2,547.24000		2.54724	2,495.60000	2.49560	2,547.240	0.000	2.10	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	100.31000		0.10031	109.25000	0.10925	100.310		2.10	0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	2,534.92000		2.53492	2,483.37000	2.48337	2,534.920	0.000	2.10	0.00	0	0.00
R157	On 07/08/2014	Bond Future			7.37695		111.79943	7.32029	111.86076			2.15	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Call	618.21000		0.61821	646.07000	0.64607	618.210		2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74	Put	1,310.72000		1.31072	1,277.25000	1.27725	1,310.720	0.000	2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Call	622.35000		0.62235	650.33000	0.65033	622.350		2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.75	Put	1,303.94000		1.30394	1,270.59000	1.27059	1,303.940	0.000	2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Call	626.52000		0.62652	654.60000	0.65460	626.520		2.12	0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.76	Put	1,297.19000		1.29719	1,263.94000	1.26394	1,297.190	0.000	2.12	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			8.61041		118.78873	8.58071	119.04336			15.46	0.00	0	56,676.00
R186	On 07/11/2013	Bond Future	6.50	Put	20,286.61000		20.28661	20,040.33000	20.04033	20,286.610	0.000	15.16	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.50	Call	29.85000		0.02985	38.20000	0.03820	29.850		15.16	0.00	0	5,290.00
R186	On 07/11/2013	Bond Future	6.75	Put	17,676.29000		17.67629	17,437.33000	17.43733	17,676.290	0.000	15.16	0.00	0	0.00
R186	On 07/11/2013	Bond Future	6.75	Call	65.94000		0.06594	81.61000	0.08161	65.940		15.16	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Call	1,281.58000		1.28158	1,406.88000	1.40688	1,281.580	0.000	15.24	0.00	0	1,000.00
R186	On 07/11/2013	Bond Future	8.00	Put	6,678.95000		6.67895	6,549.62000	6.54962	6,678.950	0.000	15.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	1,632.68000		1.63268	1,775.96000	1.77596	1,632.680	0.000	15.28	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	5,761.12000		5.76112	5,649.77000	5.64977	5,761.120	0.000	15.28	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	5,698.61000		5.69861	5,588.55000	5.58855	5,698.610	0.000	15.28	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
R186	On 07/11/2013	Bond Future	8.15	Call	1,660.09000		1.66009		1,804.66000	1.80466	1,660.090	15.28	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	1,687.82000		1.68782		1,833.66000	1.83366	1,687.820	15.29	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	5,636.52000		5.63652		5,527.73000	5.52773	5,636.520	15.29	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Call	1,951.09000		1.95109		2,108.31000	2.10831	1,951.090	15.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.25	Put	5,095.65000		5.09565		4,998.24000	4.99824	5,095.650	15.31	0.00	0	250.00
R186	On 07/11/2013	Bond Future	8.50	Call	2,820.66000		2.82066		3,007.71000	3.00771	2,820.660	15.39	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.50	Put	3,771.30000		3.77130		3,703.72000	3.70372	3,771.300	15.39	0.00	0	4,000.00
R186	On 07/11/2013	Bond Future	8.75	Call	3,886.83000		3.88683		4,099.19000	4.09919	3,886.830	15.46	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,700.67000		2.70067		2,658.40000	2.65840	2,700.670	15.46	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	9.00	Call	5,146.95000		5.14695		5,379.03000	5.37903	5,146.950	15.58	0.00	0	0.00
R186	On 07/11/2013	Bond Future	9.00	Put	1,879.42000		1.87942		1,856.87000	1.85687	1,879.420	15.58	0.00	0	1,200.00
R186	On 06/02/2014	Bond Future			8.72233		115.05796		8.69152	115.31599		15.68	0.00	0	100.00
R186	On 06/02/2014	Bond Future	7.74	Call	1,749.52000		1.74952		1,852.40000	1.85240	1,749.520	15.39	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	10,398.33000		10.39833		10,243.18000	10.24318	10,398.330	15.39	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	1,770.49000		1.77049		1,874.14000	1.87414	1,770.490	15.39	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	10,326.70000		10.32670		10,172.32000	10.17232	10,326.700	15.39	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	1,792.40000		1.79240		1,896.84000	1.89684	1,792.400	15.39	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	10,256.10000		10.25610		10,102.51000	10.10251	10,256.100	15.39	0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.83594		116.60710		8.80396	116.86864		15.22	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,279.40000		1.27940		1,347.60000	1.34760	1,279.400	14.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	16,895.81000		16.89581		16,702.47000	16.70247	16,895.810	14.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Call	1,293.43000		1.29343		1,362.15000	1.36215	1,293.430	14.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	16,812.10000		16.81210		16,619.28000	16.61928	16,812.100	14.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,307.57000		1.30757		1,376.81000	1.37681	1,307.570	14.96	0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	16,728.61000		16.72861		16,536.31000	16.53631	16,728.610	14.96	0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.95271		112.89583		8.91951	113.16093		15.22	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Call	4,361.06000		4.36106		4,496.11000	4.49611	4,361.060	15.03	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.29	Put	9,824.16000		9.82416		9,694.11000	9.69411	9,824.160	15.03	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Call	4,391.89000		4.39189		4,527.49000	4.52749	4,391.890	15.03	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.30	Put	9,769.81000		9.76981		9,640.31000	9.64031	9,769.810	15.03	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Put	9,715.67000		9.71567		9,586.72000	9.58672	9,715.670	15.04	0.00	0	0.00
R186	On 07/08/2014	Bond Future	8.31	Call	4,422.85000		4.42285		4,559.00000	4.55900	4,422.850	15.04	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/11/2013	Bond Future			274.26762		274.26762		274.88184	274.88184			0.00	0	2,100.00
R197	On 07/11/2013	Bond Future	279.99	Put	5,722.38000		5.72238		5,108.16000	5.10816	5,722.380	0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future	279.99	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.00	Put	5,732.38000		5.73238		5,118.16000	5.11816	5,732.380	0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	0	0.00
R197	On 07/11/2013	Bond Future	280.01	Put	5,742.38000		5.74238		5,128.16000	5.12816	5,742.380	0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.47586		106.90226		5.45850	106.92116		1.74	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	79.29000		0.07929		87.23000	0.08723	79.290	1.70	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	829.81000		0.82981		818.85000	0.81885	829.810	1.70	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	81.40000		0.08140		89.47000	0.08947	81.400	1.70	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	820.92000		0.82092		810.09000	0.81009	820.920	1.70	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	83.55000		0.08355		91.74000	0.09174	83.550	1.71	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	812.07000		0.81207		801.36000	0.80136	812.070	1.71	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
R201	On 06/02/2014	Bond Future			5.53074		103.89709		5.50806	103.91627		1.46	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	292.08000		0.29208	303.51000	0.30351	292.080		1.45	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	538.43000		0.53843	530.68000	0.53068	538.430		1.45	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	295.50000		0.29550	307.00000	0.30700	295.500		1.45	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	533.36000		0.53336	525.68000	0.52568	533.360		1.45	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	528.33000		0.52833	520.72000	0.52072	528.330		1.45	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	298.96000		0.29896	310.53000	0.31053	298.960		1.45	0.00	0	0.00
R201	On 08/05/2014	Bond Future			5.57721		105.29593		5.54472	105.31545		0.77	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	87.40000		0.08740	93.12000	0.09312	87.400		0.76	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Put	592.66000		0.59266	578.86000	0.57886	592.660		0.76	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	88.77000		0.08877	94.55000	0.09455	88.770		0.76	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	587.97000		0.58797	574.23000	0.57423	587.970		0.76	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	90.16000		0.09016	96.00000	0.09600	90.160		0.76	0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	583.30000		0.58330	569.62000	0.56962	583.300		0.76	0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.61483		102.31320		5.55986	102.33299		0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Call	251.20000		0.25120	261.34000	0.26134	251.200		0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.29	Put	368.26000		0.36826	358.61000	0.35861	368.260		0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Put	366.23000		0.36623	356.62000	0.35662	366.230		0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.30	Call	252.78000		0.25278	262.96000	0.26296	252.780		0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Call	254.37000		0.25437	264.59000	0.26459	254.370		0.77	0.00	0	0.00
R201	On 07/08/2014	Bond Future	5.31	Put	364.22000		0.36422	354.65000	0.35465	364.220		0.77	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		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	100.00000			0.00	0	0.00
R202	On 07/11/2013	Bond Future			200.36440		200.36440	200.54825	200.54825	200.54825			0.00	0	43,251.00
R202	On 07/11/2013	Bond Future	208.99	Call	0.00000		0.00000	0.00000	0.00000	0.00000			0.00	0	0.00
R202	On 07/11/2013	Bond Future	208.99	Put	8,625.60000		8.62560	8,441.75000	8.44175	8,625.600			0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Call	0.00000		0.00000	0.00000	0.00000	0.00000			0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.00	Put	8,635.60000		8.63560	8,451.75000	8.45175	8,635.600			0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Call	0.00000		0.00000	0.00000	0.00000	0.00000			0.00	0	0.00
R202	On 07/11/2013	Bond Future	209.01	Put	8,645.60000		8.64560	8,461.75000	8.46175	8,645.600			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		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	100.00000			0.00	0	0.00
R203	On 07/11/2013	Bond Future			7.39000		104.13565		7.35980	104.23687		5.62	0.00	0	19,620.00
R203	On 07/11/2013	Bond Future	5.71	Put	5,833.83000		5.83383	5,736.18000	5.73618	5,833.830		5.49	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	12.28000		0.01228	15.85000	0.01585	12.280		5.49	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.99	Call	33.37000		0.03337	41.21000	0.04121	33.370		5.49	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	4,857.15000		4.85715	4,763.77000	4.76377	4,857.150		5.49	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	34.51000		0.03451	42.56000	0.04256	34.510		5.49	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	4,822.86000		4.82286	4,729.69000	4.72969	4,822.860		5.49	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	35.68000		0.03568	43.94000	0.04394	35.680		5.49	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	4,788.62000		4.78862	4,695.66000	4.69566	4,788.620		5.49	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	101,906.13000		101.90613	102,007.35000	102.00735	101,906.130		5.80	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.00000		5.80	0.00	0	0.00
R203	On 06/02/2014	Bond Future			7.56519		105.50195		7.53248	105.60451		5.20	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Put	5,350.01000		5.35001	5,261.15000	5.26115	5,350.010		5.09	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	130.73000		0.13073	144.43000	0.14443	130.730		5.09	0.00	0	16.00
R203	On 06/02/2014	Bond Future	6.14	Call	186.85000		0.18685	204.72000	0.20472	186.850		5.09	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	4,775.43000		4.77543	4,690.74000	4.69074	4,775.430		5.09	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	190.28000		0.19028	208.39000	0.20839	190.280		5.09	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	4,745.79000		4.74579	4,661.34000	4.66134	4,745.790		5.09	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	193.76000		0.19376	212.11000	0.21211	193.760		5.09	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	4,716.21000		4.71621	4,632.00000	4.63200	4,716.210		5.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future			7.74695		102.76139		7.71136	102.86544		4.86	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	137.26000		0.13726		148.96000	0.14896	137.260	4.74	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	6,216.38000		6.21638		6,124.03000	6.12403	6,216.380	4.74	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Call	139.50000		0.13950		151.34000	0.15134	139.500	4.74	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	6,187.24000		6.18724		6,095.03000	6.09503	6,187.240	4.74	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	141.76000		0.14176		153.76000	0.15376	141.760	4.74	0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	6,158.12000		6.15812		6,066.07000	6.06607	6,158.120	4.74	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Put	2,218.68000		2.21868		2,167.40000	2.16740	2,218.680	4.82	0.00	0	0.00
R203	On 08/05/2014	Bond Future	7.40	Call	1,198.65000		1.19865		1,251.42000	1.25142	1,198.650	4.82	0.00	0	16.00
R203	On 07/08/2014	Bond Future			7.95215		104.15318		7.91326	104.25862		4.86	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Put	2,999.67000		2.99967		2,941.11000	2.94111	2,999.670	4.81	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.29	Call	1,185.63000		1.18563		1,232.51000	1.23251	1,185.630	4.81	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Call	1,195.66000		1.19566		1,242.78000	1.24278	1,195.660	4.81	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.30	Put	2,982.00000		2.98200		2,923.68000	2.92368	2,982.000	4.81	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Call	1,205.74000		1.20574		1,253.11000	1.25311	1,205.740	4.81	0.00	0	0.00
R203	On 07/08/2014	Bond Future	7.31	Put	2,964.40000		2.96440		2,906.33000	2.90633	2,964.400	4.81	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			7.56503		104.94955		7.54024	105.05422		7.58	0.00	0	29,092.00
R204	On 07/11/2013	Bond Future	6.29	Put	5,650.64000		5.65064		5,561.93000	5.56193	5,650.640	7.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Call	92.22000		0.09222		108.18000	0.10818	92.220	7.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	94.86000		0.09486		111.15000	0.11115	94.860	7.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	5,608.26000		5.60826		5,519.88000	5.51988	5,608.260	7.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	97.57000		0.09757		114.20000	0.11420	97.570	7.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	5,565.97000		5.56597		5,477.93000	5.47793	5,565.970	7.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	526.74000		0.52674		577.31000	0.57731	526.740	7.50	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	2,945.43000		2.94543		2,891.33000	2.89133	2,945.430	7.50	0.00	0	1,270.00
R204	On 06/02/2014	Bond Future			7.70689		102.29658		7.68052	102.40263		7.36	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	5,828.98000		5.82898		5,749.23000	5.74923	5,828.980	7.20	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	362.58000		0.36258		388.88000	0.38888	362.580	7.20	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	368.40000		0.36840		395.00000	0.39500	368.400	7.20	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	5,791.95000		5.79195		5,712.50000	5.71250	5,791.950	7.20	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	374.30000		0.37430		401.20000	0.40120	374.300	7.20	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Put	5,755.02000		5.75502		5,675.87000	5.67587	5,755.020	7.20	0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.85698		103.67386		7.82883	103.78141		7.16	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	392.13000		0.39213		414.28000	0.41428	392.130	7.03	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	7,632.14000		7.63214		7,546.74000	7.54674	7,632.140	7.03	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	397.12000		0.39712		419.47000	0.41947	397.120	7.03	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	7,595.58000		7.59558		7,510.38000	7.51038	7,595.580	7.03	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	402.16000		0.40216		424.71000	0.42471	402.160	7.03	0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	7,559.08000		7.55908		7,474.08000	7.47408	7,559.080	7.03	0.00	0	0.00
R204	On 07/08/2014	Bond Future			8.02035		101.04705		7.99024	101.15606		7.16	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Call	1,872.33000		1.87233		1,927.33000	1.92733	1,872.330	7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.44	Put	3,999.26000		3.99926		3,945.25000	3.94525	3,999.260	7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Call	1,886.41000		1.88641		1,941.65000	1.94165	1,886.410	7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.45	Put	3,976.23000		3.97623		3,922.46000	3.92246	3,976.230	7.08	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Call	1,900.56000		1.90056		1,956.04000	1.95604	1,900.560	7.09	0.00	0	0.00
R204	On 07/08/2014	Bond Future	7.46	Put	3,953.28000		3.95328		3,899.75000	3.89975	3,953.280	7.09	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R206	On 07/11/2013	Bond Future			5.80028		102.70545		5.77196	102.71049		0.45	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	8.57000		0.00857		9.75000	0.00975	8.570	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	278.52000		0.27852		274.66000	0.27466	278.520	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	8.73000		0.00873		9.93000	0.00993	8.730	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	276.88000		0.27688		273.04000	0.27304	276.880	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	8.90000		0.00890		10.11000	0.01011	8.900	0.44	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	275.26000		0.27526		271.43000	0.27143	275.260	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			7.90026		99.21874		7.85996	99.40925		9.67	0.00	0	27,380.00
R207	On 07/11/2013	Bond Future	6.69	Call	168.69000		0.16869		201.08000	0.20108	168.690	9.46	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	6,095.29000		6.09529		5,937.17000	5.93717	6,095.290	9.46	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	172.89000		0.17289		205.86000	0.20586	172.890	9.46	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	6,048.73000		6.04873		5,891.19000	5.89119	6,048.730	9.46	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	177.18000		0.17718		210.73000	0.21073	177.180	9.46	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	6,002.30000		6.00230		5,845.34000	5.84534	6,002.300	9.46	0.00	0	0.00
R207	On 06/02/2014	Bond Future			8.03639		96.88140		7.99391	97.07442		9.42	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	456.48000		0.45648		499.61000	0.49961	456.480	9.24	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	7,056.81000		7.05681		6,906.92000	6.90692	7,056.810	9.24	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	7,014.38000		7.01438		6,864.94000	6.86494	7,014.380	9.24	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Call	463.25000		0.46325		506.83000	0.50683	463.250	9.24	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	470.09000		0.47009		514.14000	0.51414	470.090	9.24	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	6,972.06000		6.97206		6,823.09000	6.82309	6,972.060	9.24	0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.18129		98.18585		8.13641	98.38154		9.37	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	9,652.95000		9.65295		9,493.20000	9.49320	9,652.950	9.21	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	480.67000		0.48067		516.61000	0.51661	480.670	9.21	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	486.31000		0.48631		522.56000	0.52256	486.310	9.21	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	9,609.93000		9.60993		9,450.49000	9.45049	9,609.930	9.21	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	492.00000		0.49200		528.57000	0.52857	492.000	9.21	0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	9,566.98000		9.56698		9,407.86000	9.40786	9,566.980	9.21	0.00	0	0.00
R207	On 07/08/2014	Bond Future			8.33703		95.87552		8.28952	96.07390		9.37	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Call	2,300.96000		2.30096		2,394.66000	2.39466	2,300.960	9.28	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.69	Put	5,046.52000		5.04652		4,941.84000	4.94184	5,046.520	9.28	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Call	2,317.27000		2.31727		2,411.37000	2.41137	2,317.270	9.28	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.70	Put	5,019.67000		5.01967		4,915.39000	4.91539	5,019.670	9.28	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Call	2,333.65000		2.33365		2,428.15000	2.42815	2,333.650	9.28	0.00	0	0.00
R207	On 07/08/2014	Bond Future	7.71	Put	4,992.91000		4.99291		4,889.03000	4.88903	4,992.910	9.28	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/11/2013	Bond Future			8.03851		93.71502		7.99316	93.95325		11.05	0.00	0	14,428.00
R208	On 07/11/2013	Bond Future	6.79	Call	151.88000		0.15188		185.44000	0.18544	151.880	10.82	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	6,994.87000		6.99487		6,790.20000	6.79020	6,994.870	10.82	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	155.90000		0.15590		190.10000	0.19010	155.900	10.82	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	6,941.66000		6.94166		6,737.63000	6.73763	6,941.660	10.82	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	160.00000		0.16000		194.86000	0.19486	160.000	10.82	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	6,888.58000		6.88858		6,685.21000	6.68521	6,888.580	10.82	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	761.92000		0.76192		862.15000	0.86215	761.920	10.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	3,640.17000		3.64017		3,502.17000	3.50217	3,640.170	10.94	0.00	0	1,520.00
R208	On 06/02/2014	Bond Future			8.16311		94.94456		8.11563	95.18599		10.50	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	453.72000		0.45372		502.46000	0.50246	453.720	10.29	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
R208	On 06/02/2014	Bond Future	6.74	Put	8,039.05000		8.03905		7,846.36000	7.84636	8,039.050	10.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	460.77000		0.46077		510.06000	0.51006	460.770	10.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	7,990.19000		7.99019		7,798.05000	7.79805	7,990.190	10.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	7,941.46000		7.94146		7,749.87000	7.74987	7,941.460	10.29	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	467.91000		0.46791		517.75000	0.51775	467.910	10.29	0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.28979		92.82638		8.24002	93.07113		9.98	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	357.70000		0.35770		391.81000	0.39181	357.700	9.79	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	10,852.97000		10.85297		10,642.33000	10.64233	10,852.970	9.79	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	362.69000		0.36269		397.16000	0.39716	362.690	9.79	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	10,801.95000		10.80195		10,591.67000	10.59167	10,801.950	9.79	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	367.73000		0.36773		402.58000	0.40258	367.730	9.79	0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	10,751.00000		10.75100		10,541.10000	10.54110	10,751.000	9.79	0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.42342		94.08357		8.37120	94.33167		9.98	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Call	2,342.41000		2.34241		2,455.14000	2.45514	2,342.410	9.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.79	Put	5,408.24000		5.40824		5,272.87000	5.27287	5,408.240	9.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Call	2,360.52000		2.36052		2,473.79000	2.47379	2,360.520	9.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.80	Put	5,376.98000		5.37698		5,242.15000	5.24215	5,376.980	9.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Call	2,378.71000		2.37871		2,492.51000	2.49251	2,378.710	9.90	0.00	0	0.00
R208	On 07/08/2014	Bond Future	7.81	Put	5,345.84000		5.34584		5,211.54000	5.21154	5,345.840	9.90	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/11/2013	Bond Future			9.36260		71.76900		9.31246	72.12785		23.05	0.00	0	19,302.00
R209	On 07/11/2013	Bond Future	8.65	Put	6,438.51000		6.43851		6,223.28000	6.22328	6,438.510	22.71	0.00	0	4,700.00
R209	On 07/11/2013	Bond Future	8.65	Call	1,057.46000		1.05746		1,201.08000	1.20108	1,057.460	22.71	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Call	1,334.55000		1.33455		1,499.72000	1.49972	1,334.550	22.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	5,609.10000		5.60910		5,415.42000	5.41542	5,609.100	22.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	5,552.51000		5.55251		5,360.40000	5.36040	5,552.510	22.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	1,356.04000		1.35604		1,522.78000	1.52278	1,356.040	22.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	1,377.78000		1.37778		1,546.06000	1.54606	1,377.780	22.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	5,496.29000		5.49629		5,305.72000	5.30572	5,496.290	22.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Call	2,566.58000		2.56658		2,801.26000	2.80126	2,566.580	22.95	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.25	Put	3,376.48000		3.37648		3,252.31000	3.25231	3,376.480	22.95	0.00	0	1,000.00
R209	On 07/11/2013	Bond Future	9.40	Call	3,074.38000		3.07438		3,329.45000	3.32945	3,074.380	23.01	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.40	Put	2,808.56000		2.80856		2,704.78000	2.70478	2,808.560	23.01	0.00	0	5,000.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,471.19000		2.47119		2,380.03000	2.38003	2,471.190	23.05	0.00	0	980.00
R209	On 07/11/2013	Bond Future	9.50	Call	3,440.04000		3.44004		3,707.73000	3.70773	3,440.040	23.05	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Call	4,236.18000		4.23618		4,526.45000	4.52645	4,236.180	23.17	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.70	Put	1,894.21000		1.89421		1,825.63000	1.82563	1,894.210	23.17	0.00	0	1,520.00
R209	On 06/02/2014	Bond Future			9.46443		72.71061		9.41273	73.07423		22.09	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	1,780.50000		1.78050		1,921.53000	1.92153	1,780.500	21.73	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	8,755.85000		8.75585		8,533.26000	8.53326	8,755.850	21.73	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	1,800.84000		1.80084		1,942.90000	1.94290	1,800.840	21.73	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	8,695.06000		8.69506		8,473.50000	8.47350	8,695.060	21.73	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	1,821.33000		1.82133		1,964.41000	1.96441	1,821.330	21.73	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	8,634.56000		8.63456		8,414.02000	8.41402	8,634.560	21.73	0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.56571		70.54474		9.51240	70.91329		22.05	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Call	1,216.54000		1.21654		1,308.20000	1.30820	1,216.540	21.71	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	14,883.86000		14.88386		14,606.97000	14.60697	14,883.860	21.71	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	14,806.23000		14.80623		14,530.04000	14.53004	14,806.230	21.71	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	1,229.57000		1.22957		1,321.93000	1.32193	1,229.570	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
R209	On 08/05/2014	Bond Future	7.86	Call	1,242.71000		1.24271		1,335.77000	1.33577	1,242.710	21.71	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	14,728.85000		14.72885		14,453.36000	14.45336	14,728.850	21.71	0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.66873		71.50020		9.61376	71.87373		22.05	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Call	4,249.87000		4.24987		4,437.86000	4.43786	4,249.870	21.80	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.04	Put	8,718.94000		8.71894		8,533.40000	8.53340	8,718.940	21.80	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Put	8,671.44000		8.67144		8,486.62000	8.48662	8,671.440	21.81	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.05	Call	4,276.95000		4.27695		4,465.66000	4.46566	4,276.950	21.81	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Call	4,304.12000		4.30412		4,493.54000	4.49354	4,304.120	21.81	0.00	0	0.00
R209	On 07/08/2014	Bond Future	9.06	Put	8,624.15000		8.62415		8,440.04000	8.44004	8,624.150	21.81	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			152.32958		152.32958		151.80105	151.80105			0.00	0	1,237.00
R210	On 07/11/2013	Bond Future	159.99	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	159.99	Put	7,660.42000		7.66042		8,188.95000	8.18895	7,660.420		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.00	Put	7,670.42000		7.67042		8,198.95000	8.19895	7,670.420		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/11/2013	Bond Future	160.01	Put	7,680.42000		7.68042		8,208.95000	8.20895	7,680.420		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			128.56426		128.56426		128.59391	128.59391			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	1,425.74000		1.42574		1,396.09000	1.39609	1,425.740		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	1,435.74000		1.43574		1,406.09000	1.40609	1,435.740		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	1,445.74000		1.44574		1,416.09000	1.41609	1,445.740		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			128.21281		128.21281		128.57563	128.57563			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	4,777.19000		4.77719		4,414.37000	4.41437	4,777.190		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	4,787.19000		4.78719		4,424.37000	4.42437	4,787.190		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	4,797.19000		4.79719		4,434.37000	4.43437	4,797.190		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			9.18272		82.65249		9.13254	83.02401		19.89	0.00	0	12,136.00
R213	On 07/11/2013	Bond Future	8.59	Call	1,234.99000		1.23499		1,396.24000	1.39624	1,234.990	19.63	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	5,787.16000		5.78716		5,576.89000	5.57689	5,787.160	19.63	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	1,256.10000		1.25610		1,419.00000	1.41900	1,256.100	19.64	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	5,728.41000		5.72841		5,519.79000	5.51979	5,728.410	19.64	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	1,277.46000		1.27746		1,442.00000	1.44200	1,277.460	19.64	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	5,670.03000		5.67003		5,463.05000	5.46305	5,670.030	19.64	0.00	0	0.00
R213	On 06/02/2014	Bond Future			9.29276		83.73684		9.24093	84.11327		20.09	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	1,740.01000		1.74001		1,879.39000	1.87939	1,740.010	19.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R213	On 06/02/2014	Bond Future	8.29	Put	9,503.92000		9.50392		9,266.87000	9.26687	9,503.920	19.75	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	1,759.19000		1.75919		1,899.56000	1.89956	1,759.190	19.75	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	9,440.42000		9.44042		9,204.36000	9.20436	9,440.420	19.75	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	9,377.17000		9.37717		9,142.11000	9.14211	9,377.170	19.75	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	1,778.51000		1.77851		1,919.88000	1.91988	1,778.510	19.75	0.00	0	0.00
R213	On 08/05/2014	Bond Future			9.39816		81.32603		9.34467	81.70758		19.78	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	1,237.14000		1.23714		1,330.32000	1.33032	1,237.140	19.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Put	15,303.28000		15.30328		15,014.91000	15.01491	15,303.280	19.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,250.13000		1.25013		1,344.01000	1.34401	1,250.130	19.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	15,226.57000		15.22657		14,938.90000	14.93890	15,226.570	19.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,263.23000		1.26323		1,357.81000	1.35781	1,263.230	19.47	0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	15,150.09000		15.15009		14,863.12000	14.86312	15,150.090	19.47	0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.50728		82.42749		9.45204	82.81423		19.78	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Call	4,300.71000		4.30071		4,491.29000	4.49129	4,300.710	19.58	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.84	Put	9,162.65000		9.16265		8,966.49000	8.96649	9,162.650	19.58	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Call	4,328.02000		4.32802		4,519.32000	4.51932	4,328.020	19.58	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.85	Put	9,113.95000		9.11395		8,918.51000	8.91851	9,113.950	19.58	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Call	4,355.43000		4.35543		4,547.46000	4.54746	4,355.430	19.59	0.00	0	0.00
R213	On 07/08/2014	Bond Future	8.86	Put	9,065.44000		9.06544		8,870.73000	8.87073	9,065.440	19.59	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			9.50392		72.19158		9.43832	72.67194		23.31	0.00	0	2,427.00
R214	On 07/11/2013	Bond Future	7.79	Call	115.19000		0.11519		150.88000	0.15088	115.190	22.87	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	14,715.85000		14.71585		14,271.18000	14.27118	14,715.850	22.87	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	14,619.92000		14.61992		14,176.01000	14.17601	14,619.920	22.87	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	118.41000		0.11841		154.86000	0.15486	118.410	22.87	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	121.70000		0.12170		158.94000	0.15894	121.700	22.87	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	14,524.26000		14.52426		14,081.14000	14.08114	14,524.260	22.87	0.00	0	0.00
R214	On 06/02/2014	Bond Future			9.60902		73.13871		9.54129	73.62541		23.56	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Put	7,389.68000		7.38968		7,129.55000	7.12955	7,389.680	23.27	0.00	0	0.00
R214	On 06/02/2014	Bond Future	8.99	Call	2,719.82000		2.71982		2,946.39000	2.94639	2,719.820	23.27	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Call	2,745.91000		2.74591		2,973.80000	2.97380	2,745.910	23.27	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.00	Put	7,336.21000		7.33621		7,077.40000	7.07740	7,336.210	23.27	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Call	2,772.15000		2.77215		3,001.35000	3.00135	2,772.150	23.27	0.00	0	0.00
R214	On 06/02/2014	Bond Future	9.01	Put	7,283.04000		7.28304		7,025.54000	7.02554	7,283.040	23.27	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			9.57152		93.50448		9.49559	94.21408			0.00	0	780.00
R248	On 07/11/2013	Bond Future	7.84	Put	19,016.68000		19.01668		18,307.08000	18.30708	19,016.680	0.00	0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000		0.00000		0.00000	0.00000	0.000	0.00	0.00	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	0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	18,887.35000		18.88735		18,177.75000	18.17775	18,887.350	0.00	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	0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	18,758.28000		18.75828		18,048.68000	18.04868	18,758.280	0.00	0.00	0	0.00
R248	On 06/02/2014	Bond Future			9.68011		94.73125		9.60158	95.45021			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	0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.09	Put	5,665.48000		5.66548		4,946.52000	4.94652	5,665.480	0.00	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	0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.10	Put	5,564.21000		5.56421		4,845.25000	4.84525	5,564.210	0.00	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	0.00	0	0.00
R248	On 06/02/2014	Bond Future	9.11	Put	5,463.13000		5.46313		4,744.17000	4.74417	5,463.130	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RAIN	On 16/09/2013	Foreign Exchange Future			20,058.51000		20,058.51000	19,962.46000	19,962.46000				0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.49780		1.49780	1.49780	1.49780			13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	156.39530		0.01564	169.55100	0.01696		156.395	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	234.39530		0.02344	247.55100	0.02476		234.395	13.49	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	184.05590		0.01841	197.49590	0.01975		184.056	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	206.05590		0.02061	219.49590	0.02195		206.056	13.59	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	142.61180		0.01426	155.87550	0.01559		142.612	13.73	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	264.61180		0.02646	277.87550	0.02779		264.612	13.73	0.00	0	0.00

Total for Derivatives : **355,841,278.80** **35,730** **2 251 841.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000	0.00000	100.94867				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.04000		107.20579	7.04000	107.18564				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000	0.00000	101.16625				0.00	3,000,000	11,325,000.00
AA05	On 22/03/2019	Spot Bond			8.62000		106.84544	8.62000	106.82094				0.00	0	46,000,000.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000	0.00000	100.03039				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000	0.00000	100.13758				0.00	0	3,000,000.00
AB012	On 21/11/2022	Spot Bond			8.00000		48.48683	8.00000	48.47650				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			9.48500		97.41257	9.48500	97.38804				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.39000		104.44192	7.39000	104.42131				0.00	0	5,200,000.00
AB07	On 07/03/2014	Spot Bond			6.57000		105.31291	6.57000	100.90213				0.00	0	10,100,000.00
AB08	On 03/05/2017	Spot Bond			0.00000		100.00000	0.00000	100.45715				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.93000		107.42621	8.93000	107.40071				0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			0.00000		100.00000	0.00000	101.12538				0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond			0.80000		136.96045	0.80000	136.97042				0.00	0	700,000.00
ABCP13	On 07/12/2023	Spot Bond			2.43000		129.00522	2.43000	257.87927				0.00	0	200,000.00
ABFN04	On 25/02/2015	Spot Bond			0.00000		100.00000	0.00000	100.03545				0.00	1,800,000	600,000.00
ABFN05	On 17/03/2014	Spot Bond			0.00000		100.00000	0.00000	101.59966				0.00	18,800,000	4,700,000.00
ABFN06	On 17/03/2016	Spot Bond			0.00000		100.00000	0.00000	101.83918				0.00	0	200,000.00
ABFN07	On 17/03/2018	Spot Bond			0.00000		100.00000	0.00000	101.28737				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABFN08		On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.34557			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	101.38423			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	7.65000	110.72517	7.65000	110.70259			0.00	0	3,700,000.00
ABL10B		On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	103.55943			0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	7.17000	106.32759	7.17000	106.30723			0.00	0	7,000.00
ABL11B		On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	102.12724			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.20549			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.00902			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.98307			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.06986			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.25435			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.47166			0.00	0	0.00
ABL8A		On 19/09/2013	Spot Bond	6.27000	106.11719	6.27000	106.09903			0.00	0	800,000.00
ABL8B		On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.69351			0.00	0	0.00
ABLC09		On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.14196			0.00	0	0.00
ABLC10		On 19/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.14467			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	5.25000	131.18935	5.25000	131.18326			0.00	0	600,000.00
ABLI03		On 15/03/2015	Spot Bond	3.10000	125.58763	3.10000	125.58898			0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond	2.75000	116.53776	2.75000	116.54004			0.00	0	0.00
ABLI05		On 18/02/2018	Spot Bond	4.40000	98.10123	4.40000	98.09888			15,725,600,000.00	3,574,000	1,787,000.00
ABLI06		On 19/07/2020	Spot Bond	6.07000	102.18091	6.07000	98.74726			0.00	0	0.00
ABLS2A		On 13/07/2016	Spot Bond	11.23000	112.18125	11.23000	112.14794			0.00	0	0.00
ABLS2B		On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.37846			0.00	0	0.00
ABLS3		On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.45422			0.00	0	0.00
ABLS4		On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.53399			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABLS5		On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.69389			0.00	0	0.00
ABLS11		On 29/06/2019	Spot Bond	4.05000	109.38631		4.05000	109.38465			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	31.28328		100.00000	31.20750			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.17000	161.20474		2.17000	161.21043			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	152.56724		2.76000	152.57019			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	2.20000	162.80901		2.20000	162.81464			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond	2.42000	158.91140		2.42000	158.91595			0.00	0	0.00
ABN33		On 29/01/2018	Spot Bond	8.22625	70.51444		8.22625	70.49037			0.00	0	0.00
ABN34		On 29/01/2018	Spot Bond	8.22625	70.51444		8.22625	70.49037			0.00	0	0.00
ABN37		On 07/07/2016	Spot Bond	84.61000	17.37385		84.61000	17.34469			0.00	0	0.00
ABN38		On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	88.71000			0.00	0	0.00
ABN39		On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.29548			0.00	4,000,000	1,000,000.00
ABN40		On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	89.78000			0.00	0	0.00
ABN41		On 01/10/2014	Spot Bond	100.00000	46.96276		100.00000	46.87366			0.00	0	0.00
ABN42		On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	88.51000			0.00	0	0.00
ABN44		On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	88.99000			0.00	0	0.00
ABN45		On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	84.82000			0.00	0	0.00
ABN46		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	84.54000			0.00	0	0.00
ABN47		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.93266			0.00	0	0.00
ABN48		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.77632			0.00	0	0.00
ABN49		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	83.92000			0.00	0	0.00
ABN50		On 21/12/2014	Spot Bond	6.71000	104.15350		6.71000	104.13472			0.00	0	0.00
ABN51		On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	110.70000			0.00	0	0.00
ABN52		On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	85.92000			0.00	0	0.00
ABN53		On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	87.88000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	86.49000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.07441			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.18000	117.94719		7.18000	117.92459			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.82394			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	83.42000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	83.48000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.96000	90.91067		2.96000	96.38426			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		3.07000	95.57804		3.07000	139.21303			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		3.02000	107.26312		3.02000	181.55733			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	82.58000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.80500	86.13142		9.80500	87.41483			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	102.10000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	89.65000			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	104.45837			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	87.44000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	82.26000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	98.44000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		9.95000	105.31663		9.95000	105.93151			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		9.89500	106.14923		9.89500	106.34548			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		9.07000	89.49203		9.07000	90.22257			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.24000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ABN82		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.25000			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	8.53000	109.42584		8.53000	109.40101			0.00	0	100,000.00
ABS5		On 01/05/2015	Spot Bond	6.99000	104.72638		6.99000	104.70683			0.00	0	5,800,000.00
ABS6		On 01/06/2020	Spot Bond	9.09000	97.55018		9.09000	97.52649			104,316,840,000.00	11,476,000	5,838,000.00
ABS7		On 11/09/2026	Spot Bond	10.15000	94.44045		10.15000	94.41505			0.00	0	0.00
ABS9		On 17/03/2016	Spot Bond	7.64000	108.13596		7.64000	108.11393			0.00	0	1,000,000.00
ABS11		On 11/06/2014	Spot Bond	1.50000	127.59406		1.50000	127.60087			0.00	0	7,100,000.00
ABS11		On 11/06/2014	Spot Bond	4.00000	125.18041		4.00000	125.17866			0.00	0	0.00
ABS12		On 07/12/2023	Spot Bond	2.24000	131.01208		2.24000	261.89232			0.00	0	100,000.00
ABS13		On 31/01/2017	Spot Bond	0.74000	122.23207		0.74000	124.96758			0.00	0	0.00
ABS14		On 31/01/2022	Spot Bond	2.22000	120.08364		2.22000	122.49996			0.00	0	0.00
ACL01U		On 30/06/2015	Spot Bond	100.00000	33.94601		100.00000	33.86376			0.00	0	0.00
ACL020		On 31/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.89288			0.00	0	0.00
ACL025		On 31/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.89288			0.00	0	0.00
ACL028		On 15/09/2015	Spot Bond	11.34000	109.95904		11.34000	109.92610			0.00	0	0.00
ACL029		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.19944			0.00	0	0.00
ACL02U		On 20/03/2018	Spot Bond	100.00000	1.70783		100.00000	1.70370			0.00	0	0.00
ACL033		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.20481			0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.28063			0.00	0	0.00
ACL039		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.25214			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	10.17948		100.00000	10.15482			0.00	0	0.00
ACL041		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.24085			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.19408			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	58.43591		11.00000	58.41920			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	10.17948		100.00000	10.15482			0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.11608			0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.13936			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	101.39142			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.46087			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.61691			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.39128			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.43830			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.45899			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.60675			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.60675			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.61047			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.35368			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.61047			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.60303			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	84.25130			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.32727			0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.30675			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.21961			0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.30675			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.41014			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.45694			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.47573			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.43813			0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.21262			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.35370			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.54500	103.97224		9.54500	104.00830			0.00	0	0.00
ACL114		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.24093			0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	7.44000	101.31888		7.44000	101.29886			0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.52409			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.67064			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.40980			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	100.57175			0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	5.07342		100.00000	5.06219			0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	6.84884		100.00000	6.83377			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	77.55391			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	156.64834			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	156.72210			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.39124			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.16305			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.16305			0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.57175			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.03457			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.34418			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.33289			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.48810			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.90723			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.48661			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.18431			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.35944			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.44379			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.88414			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.22014			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.39690			0.00	0	0.00
ACL146		On 30/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.16936			0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.14864			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.36698			0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.33752			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.21645			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.18443			0.00	0	5,000,000.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.24658			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.36322			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.29734			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.22210			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.24282			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.48991		10.23000	104.46158			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.26335			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.23152			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.73005			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	106.40038			0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.17021			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.56000	102.89842		9.56000	102.87217			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.35750			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	108.03836		1.75000	108.16473			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.24093			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.24451			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.33519			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.38202			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.28834			0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.26397			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.37266			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.32582			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.42884			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.33519			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.39138			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.90007			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.37266			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.32451			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.40432			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.42877			0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.13164			0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.14294			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.23135			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.25960			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.43450			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.42509			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.53178			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.34455			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.51682			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.52243			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.53178			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	88.98409			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.45692			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.45692			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	114.41948			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	115.23166			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.25085			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.23773			0.00	0	0.00
ACL209		On 20/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.57544			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.13477			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.92452			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.49964			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.54213			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.16313			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.35144			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.57140			0.00	0	0.00
ADCP02		On 10/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.16985			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	5.64621		100.00000	5.63253			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.12249			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.13642			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.14569			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.75142			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.83479			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.94580			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.72478			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	8.16500	98.61548		8.16500	98.59306			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.95688			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.12652			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.53000	104.10342		8.53000	104.07980			0.00	0	400,000.00
AIR02		On 30/04/2023	Spot Bond	9.59000	116.81445		9.59000	116.78456			0.00	0	0.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	44.76199		100.00000	44.65356			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	7.29000	113.21381		7.29000	113.19178			13,544,820,000.00	1,858,000	8,904,000.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	42.72458		100.00000	42.62108			0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	15.28866		100.00000	15.25482			0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	3.32000	144.57626		3.32000	144.57690			0.00	0	0.00
AIRL02		On 18/02/2014	Spot Bond	4.75000	100.48765		4.75000	126.42497			0.00	0	200,000.00
ANG02		On 11/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.76357			0.00	0	0.00
ANG05		On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.26109			0.00	0	0.00
ANG06		On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.31704			0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.32915			0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.13626			0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	9.03000	107.08797		9.03000	107.06213			0.00	0	0.00
BAW12		On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.74347			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.63922				0.00	0	100,000.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	93.26299	100.00000	93.03099				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.47399				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	7.36500	112.94575	7.36500	112.92344				0.00	0	3,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.21073				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.33626				0.00	900,000	300,000.00
BAW5	On 15/09/2013	Spot Bond	6.67500	103.83220	6.67500	103.81327				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.09456				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.15000	105.17550	7.15000	105.15533				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.98000	107.25849	8.98000	107.23275				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.42280				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.21774	104.99225	11.21774	103.66917				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.13722	102.49334	11.13722	102.16826				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.18103	102.35242	11.18103	102.08852				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.57286				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.22485	102.09162	11.22485	101.94996				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.21683	100.52149	12.21683	100.40298				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.61226				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.61226				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.61233				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.46774	100.76215	11.46774	101.15966				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.37324	103.50107	11.37324	101.97688				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.13722	102.49334	11.13722	102.16826				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.36405	102.23820	11.36405	102.04996				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.57144	94.60014	10.57144	101.35767				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.52562			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.51387			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.51387			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.42793			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		10.72334	101.07731		10.72334	101.27623			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.75500	99.87539		11.75500	99.73740			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	66.19009		10.22500	96.95296			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	83.01384			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.08415			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.37596			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		12.22500	77.77817		12.22500	101.48169			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.49044			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.43000	62.25667		11.43000	97.16223			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.44356			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.48263			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.48263			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	101.42480			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.07546			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.21774	105.36207		14.21774	104.11129			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.53345	102.06869		15.53345	101.97475			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.43098	101.75064		14.43098	101.91438			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.98893			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.98893			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.98893			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	102.06656			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		9.87739	100.00000		9.85865			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		21.61780	100.00000		21.56543			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		19.67462	100.00000		19.62696			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.14483	100.00000		12.11541			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.14483	100.00000		12.11541			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.68368	100.00000		14.64811			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.72316	100.00000		12.69233			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000		68.48892	100.00000		68.35898			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.65789			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.61245			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.65182			0.00	0	0.00
BCP72U	On 06/09/2013	Spot Bond	100.00000		97.85523	100.00000		97.59358			0.00	0	0.00
BCP73U	On 24/10/2013	Spot Bond	100.00000		86.69834	100.00000		86.49289			0.00	0	0.00
BCP74U	On 15/11/2013	Spot Bond	100.00000		82.39278	100.00000		82.20721			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.14000		104.38855		2.14000	167.68950			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.51000		92.38284		8.51000	132.25077			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.51000		93.69827		8.51000	132.60401			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.89500		96.65787		8.89500	96.63490			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.44958			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.17412			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	100.47714			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.60545			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.27740			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	53.87543		100.00000	53.74491			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.18000	99.00719		8.18000	98.98563			0.00	0	3,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.70555			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.67382			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.68888			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.73904			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.78917			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.92911			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	9.44216		100.00000	9.41928			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.50540			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.53285			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.54461			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.54853			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.59554			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.65813			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	5.91250		100.00000	5.89817			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	5.91250		100.00000	5.89817			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.22971			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.33638			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.36547			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.58000	104.64629		8.58000	104.62241			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.45271			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.60767			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
BG42DU	On 15/03/2017	Spot Bond	100.00000		4.22039	100.00000	4.21017				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		4.22039	100.00000	4.21017				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.39500		104.02892	6.39500	104.01113				0.00	0	600,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.53588				0.00	0	200,000.00
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	99.21726				0.00	0	0.00
BIDC33	On 03/02/2014	Spot Bond	0.00000		100.00000	0.00000	97.61685				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.10933				0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000		6.44893	100.00000	6.43331				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.12898				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.10795				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.11411				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.12527				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.17151				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.24779				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.35380				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		11.55080	100.00000	11.52282				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.97000		110.87887	6.97000	110.85823				0.00	0	500,000.00
CBL08	On 02/11/2016	Spot Bond	9.63000		116.50989	9.63000	116.48012				0.00	0	200,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.84208				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.31218				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.33000		106.03156	9.33000	106.00529				0.00	0	7,100,000.00
CBL12	On 06/09/2018	Spot Bond	11.34000		99.68591	11.34000	99.65604				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.71062				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.59000		100.70015	11.59000	100.66932				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.44505				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.52000		102.36933	9.52000	102.34346				0.00	0	100,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000	0.00000	100.06096				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.03000		96.12008	12.03000	96.08958				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.49404				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000	0.00000	101.98151				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.40117				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.39500		93.65787	10.39500	93.63208				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.34000		115.81504	10.34000	115.78314				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.19000		111.63770	10.19000	111.60739				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.59000		115.87368	9.59000	115.84419				0.00	0	30,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.25929				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.88000		105.38747	11.88000	105.35443				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.31404				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.63906				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000	0.00000	101.32804				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.52659				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.90797				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	99.89355				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.27297				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.26999				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.25967				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.19378				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.28574				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	101.32555				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	10.90000	106.38606	10.90000	106.35451				0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	8.48000	104.53569	8.48000	104.51153				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.73020				0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.86551				0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.86551				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.29556				0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	24.01592	100.00000	23.95774				0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	23.82098	100.00000	23.76327				0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	61.38392	100.00000	61.23521				0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	61.38392	100.00000	61.23521				0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	61.38392	100.00000	61.23521				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	61.38392	100.00000	61.23521				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	61.38392	100.00000	61.23521				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	61.38392	100.00000	61.23521				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.39131				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	61.38392	100.00000	61.23521				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	61.82628	100.00000	61.67651				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.80001				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.78200				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	101.59383	10.11000	101.56660				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.78200				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.94533				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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	100.04470	2.76000	111.73784			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	108.64968	3.14000	111.57539			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	99.95607	8.25000	99.93411			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	101.78200			0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.78200			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	118.27891	3.10000	112.91302			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	117.90443	2.40000	112.55765			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.01893			0.00	0	0.00
CLN211		On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.90097			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.82213			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.83362			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.24000	103.86215	8.24000	103.83924			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.87211			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.85908			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.70477			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.71398			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.29000	104.04096	8.29000	104.01787			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.29000	104.04096	8.29000	104.01787			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	8.34000	102.85722	8.34000	102.83426			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.42894			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.59065			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.74385			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.74385			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	70.20853		100.17539	70.03818			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.92723			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.25503			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.45071			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.03406			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.03654			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	100.12423		9.35000	100.09938			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	100.12423		9.35000	100.09938			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.03400			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.03410			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	100.05903			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.32095			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.05781			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.12032			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.12032			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.12032			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.12032			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.12032			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.15123			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.20257			0.00	0	4,000,000.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.20257			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.20257				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.20257				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.20257				0.00	3,000,000	3,000,000.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.21115				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.36000	105.31437	9.36000	105.28820				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.68493				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.15517				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.19131				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.19131				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.53504				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.64525				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.05627				0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.92707				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.31644				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.30707				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.32552				0.00	5,000,000	12,000,000.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.10986				0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.04238				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.04220				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.32175				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	99.77959				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.22135				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.09913				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.26959				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN284		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.48500			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.48500			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.48500			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.48500			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.30721			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	99.96341			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.39985			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.39985			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.38271			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.27351			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.38271			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.10636			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.53614			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.27355			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.27355			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.27145			0.00	0	0.00
CLN300		On 20/12/2017	Spot Bond	100.00000	7.25503	100.00000	7.23745			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.29625			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.08500	93.05135		11.08500	93.93776			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.60500	92.46976		11.60500	95.62989			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.20878			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.55424			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.28883			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.68064			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.60230			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	101.43850		8.80500	102.84963			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.34455			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.68814			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	101.41385			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.44194			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.55049			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	102.04247			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.90512			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.90512			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.90512			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.59449			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.14710			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.65706			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70921			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
CLN39	On 07/02/2016	Spot Bond	100.00000		24.46790	100.00000	24.41404				0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000		24.46790	100.00000	24.41404				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		36.47822	7.01000	37.09161				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000	0.00000	136.83797				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		0.00078	100.00000	0.00077				0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000		0.00078	100.00000	0.00077				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.89500		96.65787	8.89500	124.59624				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.51000		30.19301	8.51000	132.25077				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.51000		30.58056	8.51000	132.60401				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	85.00897				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	84.88079				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.00332				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.00332				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.44771				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.34240				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.36315				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.37266				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.68064				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.23397				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.79000		113.54562	8.79000	110.35607				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.98000		102.14180	8.98000	102.11729				0.00	0	6,900,000.00
COJ05	On 05/06/2023	Spot Bond	10.30500		114.32451	10.30500	114.29313				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.24000		107.61856	8.24000	107.59481				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.89500		109.27999	9.89500	109.25130				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
COT01	On 03/04/2023	Spot Bond		10.39500	95.97902		10.39500	95.95244			81,330,480,000.00	7,824,000	3,912,000.00
COT02	On 03/04/2028	Spot Bond		11.24000	96.72560		11.24000	96.69671			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		11.24000	89.47846		11.24000	89.45174			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.98260			0.00	3,400,000	3,400,000.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.99980			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.91248			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.48491			0.00	0	0.00
CPL016	On 26/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.12272			0.00	0	0.00
CPL017	On 21/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.52964			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		12.75500	91.18863		12.75500	89.90832			102,040,000,000.00	8,000,000	4,000,000.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	10.63861		100.00000	10.60539			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.49445			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		8.25500	97.14340		8.25500	98.23607			0.00	0	0.00
DENG47	On 29/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.43562			0.00	0	0.00
DLTC01	On 30/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.55958			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.35614			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.47884			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.55478			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.40267			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond		7.22000	101.37053		7.22000	101.37053			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.04000	122.92425		7.04000	122.90102			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		8.50500	105.16751		8.50500	105.14371			0.00	0	36,019,000.00
DV23	On 27/02/2023	Spot Bond		9.04500	106.05303		9.04500	106.02754			44,790,840,000.00	4,952,000	87,776,000.00
E170	On 01/08/2020	Spot Bond		8.17500	128.74504		8.17500	128.71701			0.00	0	18,500,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	106.80401			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.88363				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.87389				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000	0.00000	99.86703				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.44408				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		105.81039	0.10000	130.29375				0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	2.47000		109.74312	2.50000	109.34853				0.00	0	15,000,000.00
EL29	On 19/11/2029	Spot Bond	2.55000		96.34269	2.55000	96.34514				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.64000		96.63198	2.64000	95.36444				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.79500		104.67800	9.79500	104.65080				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.64500		110.63784	9.64500	110.60953				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.29000		101.63218	10.29000	101.60447				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.84500		90.29346	10.84500	94.83691				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.16148				0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.33746				0.00	0	0.00
EPFC06	On 20/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.08783				0.00	0	0.00
EPFC07	On 20/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.09579				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		62.01349	100.00000	61.86326				0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000		81.41593	100.00000	81.23620				0.00	0	0.00
EQ195U	On 12/09/2013	Spot Bond	100.00000		98.94245	100.00000	98.68207				0.00	0	0.00
EQ196U	On 14/11/2013	Spot Bond	100.00000		84.83484	100.00000	84.64333				0.00	0	0.00
EQ197U	On 25/11/2013	Spot Bond	100.00000		80.57395	100.00000	80.39648				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		128.03927	3.00000	128.04097				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.20000		104.82303	11.20000	104.79199				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000	0.00000	106.70226				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.73448				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.05363			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.95000		83.97015		9.95000	98.61504			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.18861			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.17281			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.16715			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.19226			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.18505			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.15940			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.16435			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.15397			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.16116			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.15253			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.15853			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.68000		105.82858		6.68000	101.93597			0.00	0	2,400,000.00
ES18	On 20/04/2018	Spot Bond	7.74000		109.08872		7.74000	109.06609			3,870,000,000.00	500,000	150,502,000.00
ES23	On 25/01/2023	Spot Bond	8.69500		109.20281		8.69500	109.17756			2,738,925,000,000.00	315,000,000	335,000,000.00
ES26	On 02/04/2026	Spot Bond	9.12000		93.78675		9.12000	93.76390			0.00	0	532,225,000.00
ES33	On 15/09/2033	Spot Bond	9.89500		82.68370		9.84500	83.02444			218,055,659,830.00	22,036,954	904,070,954.00
ES42	On 25/04/2042	Spot Bond	10.06500		86.60327		10.06500	88.26358			63,526,314,390.00	6,311,606	201,155,803.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.03511			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.76956			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.16619			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.86678			0.00	0	0.00
FIFC06	On 12/09/2013	Spot Bond	0.00000		100.00000		0.00000	101.14445			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	100.00000		44.64075		100.00000	44.44444			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FR002U	On 02/08/2023	Spot Bond	100.00000		10.93295	100.00000	10.90647				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.63939	100.00000	10.61362				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.23545				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.24605				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.26726				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.28846				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	7.29000		105.77041	7.29000	105.74983				0.00	0	8,400,000.00
FRB05	On 21/12/2018	Spot Bond	9.43000		97.76266	9.43000	97.73805				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.26627				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.26619				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.66997				0.00	0	400,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000	0.00000	102.94577				0.00	0	2,000,000.00
FRBC21	On 21/12/2018	Spot Bond	11.23000		105.24278	11.23000	105.21138				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000	0.00000	99.90031				0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000		87.10617	100.00000	86.92263				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.32000		120.77118	2.32000	121.58522				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.27000		130.69271	2.27000	261.25368				0.00	0	500,000.00
FRBI28	On 31/03/2028	Spot Bond	3.05000		95.80454	3.05000	139.54301				0.00	0	300,000.00
FRBI33	On 07/12/2033	Spot Bond	2.91000		109.00518	2.91000	184.50655				0.00	0	100,000.00
FRBN04	On 15/09/2015	Spot Bond	7.45000		117.40459	7.45000	117.38126				0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000		35.96362	100.00000	35.88446				0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000		35.96362	100.00000	35.88446				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.09000		56.87128	8.09000	56.15383				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50100		36.30123	9.50100	35.39702				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.73000		35.07853	9.73000	34.14509				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC01U	On 30/09/2013	Spot Bond	100.00000		93.19935	100.00000	92.96518				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		100.00000	0.00000	102.24901				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.05674				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	102.32199				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.43861				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.05503				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.05503				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000	0.00000	102.20302				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.05401				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.63585				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.86527				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.39137				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.54560				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.79352				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.18033	7.47000	98.00000				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.18033	7.47000	100.00000				0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.83623				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.53178				0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.88689				0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.04547				0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.45130				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	109.07891				0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.26721				0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.50371				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.14491	6.00000	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
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.78605			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.14240			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.61036			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.72252			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.03242			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.88129			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.12377			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.25790			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.02682			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.96153			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.75055			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.71692			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.17222			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.14427			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.06785			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.17594			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.83461			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	12.59801		100.09221	12.56746			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.34830			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.28211			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.62804			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.84236			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.05021			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.75408			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.50790			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
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	101.52674			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.37816			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.41948			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.91488			0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.91049			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.28237			0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.91049			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.27027			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.39138			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	51.88135		13.22500	51.86301			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.30145			0.00	0	0.00
FRC164		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.87903			0.00	0	0.00
FRC165		On 30/09/2013	Spot Bond	0.00000	100.00000		0.00000	100.87903			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.30333			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.99297			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.37077			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.91500	84.70186		3.91500	87.63021			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	101.43820			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.43820			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.14383			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.20878			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.60422			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.23600			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.83961			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.53148			0.00	0	200,000,000.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.46536			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.18104			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.12960			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.79407			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.51348			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.50415			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.73914			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.74298			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.26913			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.60826			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.56000	117.17651		3.56000	110.86447			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.53421			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.55113			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.54000	107.29011		3.54000	111.02862			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.08000	98.86751		1.08000	118.42216			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.56000	104.36611		3.56000	110.86447			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.06000	104.36861		2.06000	119.67750			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.13000	106.64635		2.13000	123.05179			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.69099			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond		100.00000	23.97118		100.00000	23.91311			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.37420			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.06273			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond		4.73000	111.71150		4.73000	111.70777			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.10143			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.31604			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.52297			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	102.03930			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.80111			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.72972			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.44134			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.90787			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	101.43950			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.08614			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	103.94745			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.05717			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.29599		100.00000	9.27347			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.20000		139.48794		4.20000	139.48533			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000		100.00000		0.00000	99.93397			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000		0.00000	102.31971			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.78058			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	103.32424			0.00	0	100,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	103.25279			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.11245			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	102.09403			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.78000		125.40496		2.78000	250.68006			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.28000		130.58646		2.28000	261.04121			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS43	On 07/12/2023	Spot Bond	3.00000		123.20433		3.00000	246.27963			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.69000		100.66493		2.69000	118.26748			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.56761			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.22000		118.75024		2.22000	118.75432			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.79604			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.97293			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.43814			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.20517			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	3.07000		87.20573		3.07000	87.20673			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000		0.79602		100.00000	0.79409			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		12.85611		104.97509	12.82358			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000		100.00000		0.00000	100.29070			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		19.82721		101.07593	19.77871			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		11.06345		100.44759	11.03654			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.21775			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		18.06687		100.76967	18.02281			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	101.59470			0.00	85,000,000	85,000,000.00
FRS80	On 24/10/2013	Spot Bond	0.00000		100.00000		0.00000	100.49980			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.74000		95.46432		2.74000	95.46623			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.17125			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.14997			0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.81608			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.63000		93.97627		2.63000	99.63532			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
FRS87	On 31/01/2025	Spot Bond		2.66000	93.69282		2.66000	99.33473			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	99.99987			0.00	0	0.00
FRS89	On 09/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.15137			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.48000	128.45899		2.48000	325.41073			0.00	0	0.00
FRS91	On 13/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.07066			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.95500			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.39414			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.37002			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.35101			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.96500	106.62484		5.96500	102.36052			23,860,000,000.00	4,000,000	2,200,000.00
FRX15	On 14/03/2015	Spot Bond		6.46000	107.30247		6.46000	107.28392			25,840,000,000.00	4,000,000	2,150,000.00
FRX16	On 15/09/2016	Spot Bond		7.51000	104.93663		7.51000	104.91562			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		8.11000	105.17295		8.11000	105.15023			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		8.27000	112.33963		8.27000	112.31475			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.87500	103.15572		8.87500	103.13138			18,158,250,000.00	2,046,000	1,123,000.00
FRX23	On 28/02/2023	Spot Bond		9.80500	87.41917		9.80500	87.41483			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.90000	108.01724		9.90000	107.98873			257,400,000,000.00	26,000,000	13,000,000.00
FRX31	On 21/02/2031	Spot Bond		10.63500	91.27382		10.63500	91.24813			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.78000	78.11802		10.78000	78.09561			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	101.37918			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.93027			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.33000	104.07543		9.33000	104.04951			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	100.42586			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
GRA305	On 16/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.72424				0.00	0	0.00
GRA306	On 16/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.72452				0.00	0	0.00
GRA307	On 15/11/2013	Spot Bond	0.00000	100.00000	0.00000	98.85902				0.00	0	0.00
GRB92	On 28/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.11154				0.00	0	0.00
GRD191	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.35886				0.00	0	0.00
GRD192	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.28601				0.00	0	0.00
GRD193	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.06744				0.00	0	0.00
GRD194	On 06/11/2013	Spot Bond	0.00000	100.00000	0.00000	98.98318				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.79696				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	101.03649				0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.57910				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.59280				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.61926				0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	3.43892	100.00000	3.43131				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.65207				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.69759				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	101.45205				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.17065				0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.80008				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	102.51682				0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.21347				0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.42085				0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.99032				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.27594				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.73361			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.38870			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.47017			0.00	0	0.00
HILC06	On 24/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.51301			0.00	0	0.00
HILC07	On 02/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.38110			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	105.71709			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	105.71709			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	107.15490			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.74938			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.82349	102.36527		7.82349	99.30585			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	105.98909			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.78735			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.17643	102.39487		8.17643	108.65492			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	106.34073			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.83614			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.62697	102.43793		8.62697	108.65492			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	107.58489			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.89572			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	108.23586			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	109.98959			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.80600			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.91358			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.94925				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.31500	108.19322	8.31500	108.16927				100,844,320,000.00	12,128,000	35,964,000.00
HWAY23	On 07/12/2023	Spot Bond	2.05000	133.05682	2.05000	265.98109				0.00	0	77,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.03000	136.05171	2.03000	266.41596				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.80500	95.81799	9.80500	95.79307				0.00	0	13,003,000.00
HWAY35	On 31/07/2035	Spot Bond	9.80000	95.79120	9.80000	95.76630				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	2.02000	105.97040	2.02000	105.97460				28,615,320,000.00	14,166,000	838,742,000.00
I2038	On 31/01/2038	Spot Bond	2.49000	101.57150	2.47000	101.95111				43,545,120,000.00	17,488,000	520,200,000.00
I2046	On 31/03/2046	Spot Bond	2.43000	102.21119	2.43000	102.52539				0.00	0	0.00
I2050	On 31/12/2050	Spot Bond	2.59000	104.07916	2.59000	104.08170				1,036,000,000.00	400,000	435,200,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	90.60000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.34000	109.07827	7.34000	109.05690				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.75750				0.00	0	200,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.62504				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.34188				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.66384				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	6.96500	104.90514	6.96500	104.88563				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.84000	108.09594	7.84000	108.07336				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.68000	109.36046	8.68000	109.33521				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.89500	103.96088	6.89500	103.94163				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.63867				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.15453				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.05000	109.41480	4.05000	109.41320				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.66000	101.83630	7.66000	101.81550				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.38857				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.41345				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.90000	105.57523	0.90000	124.31193				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.29000	103.72064	2.29000	121.85883				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.98597				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.91374				0.00	0	100,000.00
IBL39	On 02/04/2018	Spot Bond	8.35000	105.11129	8.35000	105.08780				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.40712				0.00	0	100,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.11597				0.00	0	300,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.22280				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.86000	97.90602	8.86000	97.88283				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.40500	90.70839	9.40500	90.68574				0.00	0	200,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.42725				0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.43000	85.03613	8.43000	98.85259				0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.45500	103.99746	9.45500	98.85511				0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.47100				0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.48621				0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.60000	103.70756	7.60000	99.64052				0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.64000	103.06292	8.64000	98.51645				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00226	100.00000	0.00225				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.79706	5.00000	101.78333				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.79706	5.00000	101.78333				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.38994	5.00000	100.37646				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.79706	5.00000	101.78333				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.82451	4.00000	101.81356				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	102.29695				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.20796			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.38101			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	112.58444		9.20000	112.55678			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.17112			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.17112			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.18869			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.76928		100.00000	8.74804			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.59948			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.35808			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.24387			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.34000	103.41016		9.34000	103.38451			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond		100.00000	48.20993		100.00000	100.00000			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.21350			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond		0.00000	100.00000		0.00000	99.80242			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.57206			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	3.80942		100.00000	3.79753			0.00	0	0.00
IN218U	On 19/09/2013	Spot Bond		100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
IN222U	On 17/10/2013	Spot Bond		100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
INA335	On 27/08/2013	Spot Bond		5.25000	97.44215		5.25000	97.44214			0.00	0	0.00
INA336	On 03/09/2013	Spot Bond		5.25000	99.92813		5.25000	99.84203			0.00	0	0.00
INA338	On 17/09/2013	Spot Bond		5.25000	99.72746		5.25000	99.64170			0.00	0	0.00
INA339	On 25/09/2013	Spot Bond		5.35000	99.60581		5.35000	99.51863			0.00	0	0.00
INA342	On 15/10/2013	Spot Bond		5.35000	99.31581		5.35000	99.22914			0.00	0	0.00
INA343	On 22/10/2013	Spot Bond		5.45000	99.20015		5.45000	99.11206			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
INA347	On 19/11/2013	Spot Bond	100.00000		81.65548	100.00000	100.00000				0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000		50.00002	100.00000	50.00001				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000		98.64865	100.00000	98.38275				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	5.25000		99.82769	5.25000	99.74176				0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000		95.05208	100.00000	94.80519				0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000		93.11224	100.00000	92.87532				0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	5.35000		99.51863	5.35000	99.43161				0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	5.35000		99.41712	5.35000	99.33027				0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000		88.59223	100.00000	88.37772				0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000		87.11217	100.00000	86.90476				0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	5.45000		99.09740	5.45000	99.00950				0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	5.45000		98.99486	5.45000	98.90714				0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	5.45000		98.89254	5.45000	98.80500				0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000		81.65548	100.00000	81.47321				0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000		80.39648	100.00000	80.21978				0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000		79.17570	100.00000	79.00433				0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000		77.99145	100.00000	77.82516				0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000		76.84211	100.00000	76.68067				0.00	0	0.00
INF405	On 28/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.42798				0.00	0	0.00
INF407	On 12/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.29439				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.33655				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.21774		103.84938	11.21774	102.98413				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.21774		101.31364	11.21774	101.47262				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.38213				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	102.08652				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.35239			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	102.62035		6.50000	102.60242			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.48500			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.06496			0.00	0	0.00
ING175		On 28/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING177		On 28/02/2015	Spot Bond	100.00000	32.84757		100.00000	32.76800			0.00	0	0.00
ING178		On 28/08/2015	Spot Bond	100.00000	21.02245		100.00000	20.97152			0.00	0	0.00
ING192		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.13596			0.00	0	0.00
ING193		On 18/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.13596			0.00	0	0.00
ING194		On 11/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.24197			0.00	0	0.00
ING195		On 04/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.34821			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	94.16265			0.00	0	0.00
ING198		On 28/08/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING199		On 28/02/2014	Spot Bond	0.00000	100.00000		0.00000	99.99998			0.00	0	0.00
ING202		On 07/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.22304			0.00	0	0.00
ING203		On 07/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.23199			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.32985			0.00	0	0.00
ING206		On 18/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.03636			0.00	0	0.00
ING208		On 19/09/2013	Spot Bond	0.00000	100.00000		0.00000	101.02165			0.00	0	0.00
ING209		On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.73013			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.78467			0.00	0	0.00
ING215		On 28/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING216		On 09/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.15932			0.00	0	0.00
ING217		On 17/12/2013	Spot Bond	0.00000	100.00000		0.00000	101.01671			0.00	0	0.00
ING219		On 15/01/2014	Spot Bond	0.00000	100.00000		0.00000	100.88123			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ING220		On 14/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.68890			0.00	0	0.00
ING221		On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.31065			0.00	0	0.00
ING33		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.47801			0.00	0	0.00
ING34		On 31/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.47801			0.00	0	0.00
ING46		On 16/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.81705			0.00	0	0.00
ING60U		On 28/02/2014	Spot Bond	100.00000	67.99834		100.00000	67.83361			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.42793			0.00	0	0.00
INJ02		On 30/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IP261U		On 27/08/2013	Spot Bond	100.00000	66.66668		100.00000	66.66667			0.00	0	0.00
IP262U		On 26/09/2013	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
IP263U		On 06/11/2013	Spot Bond	100.00000	84.10138		100.00000	83.90805			0.00	0	0.00
IP264U		On 18/11/2013	Spot Bond	100.00000	81.83857		100.00000	81.65548			0.00	0	0.00
IP265U		On 26/11/2013	Spot Bond	100.00000	80.39648		100.00000	80.21978			0.00	0	0.00
IPB3		On 04/12/2013	Spot Bond	0.00000	100.00000		0.00000	99.86005			0.00	0	0.00
IPC01U		On 06/11/2013	Spot Bond	100.00000	84.10138		100.00000	83.90805			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.79431			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.81218			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.82414			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.35000	104.68356		8.35000	104.66017			0.00	0	0.00
IPL4		On 29/03/2014	Spot Bond	6.62000	105.11296		6.62000	105.09436			0.00	0	4,000.00
IPL5		On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.67225			0.00	0	0.00
IPL6		On 28/09/2017	Spot Bond	8.93000	106.93297		8.93000	106.90758			0.00	0	5,000,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.98572			0.00	0	0.00
IV012		On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.04344			0.00	0	0.00
IV013		On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.40912			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IV014	On 22/06/2015	Spot Bond	8.52000	105.27217		8.52000	105.24817			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	103.68253			0.00	0	200,000.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	99.81333			0.00	0	100,000.00
IV017	On 31/01/2022	Spot Bond	3.38000	95.63145		3.38000	112.35175			0.00	0	100,000.00
IV019	On 31/03/2028	Spot Bond	4.23000	90.49569		4.23000	121.56064			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	100.00000		0.00000	99.98535			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.19504			0.00	0	100,000.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.00912			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.97441			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.61723			0.00	0	100,000.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.29332			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000		0.00000	100.65025			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	4.02000	85.97433		4.02000	86.72386			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	4.02000	85.90266		4.02000	93.27614			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.72982			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.30980			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000		0.00000	100.13716			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.19856			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	11.93000	110.79552		11.93000	110.76064			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.68298			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	4.23000	89.53530		4.23000	121.56064			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	5.25000	97.44214		5.25000	99.91377			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	5.25000	99.89942		5.25000	99.81336			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	5.25000	99.79903		5.25000	99.71315			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	5.25000	99.69885		5.25000	99.61315			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVA339	On 26/09/2013	Spot Bond	100.00000		92.87532	100.00000	92.63959				0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	5.35000		99.48960	5.35000	99.40263				0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	5.35000		99.38815	5.35000	99.30135				0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	5.35000		99.28690	5.35000	99.20028				0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	5.45000		99.17077	5.45000	99.08274				0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	5.45000		99.06808	5.45000	98.98023				0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	5.45000		98.96561	5.45000	98.87794				0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	5.45000		98.86334	5.45000	98.77586				0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	5.45000		98.76129	5.45000	98.67398				0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000		80.04386	100.00000	79.86871				0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000		78.83369	100.00000	78.66379				0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000		77.65957	100.00000	77.49469				0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000		76.51992	100.00000	76.35983				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.31319				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.55531				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.55968				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.52292				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.95154				0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000		100.00000	0.00000	101.26844				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.48294				0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.46281				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.25002				0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.48093				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.13374				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.11702				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.91450			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.86689			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.87327			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.88604			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.82857			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.74397			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.55526			0.00	0	0.00
IVF404	On 24/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.38377			0.00	0	0.00
IVF406	On 07/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.38298			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond		100.00000	82.57919		100.00000	82.39278			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond		100.00000	85.78089		100.00000	85.58140			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond		100.00000	65.17498		100.00000	65.01710			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond		100.00000	50.89388		100.00000	50.73499			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond		100.00000	61.14943		100.00000	61.03342			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.55890			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond		100.00000	13.71798		100.00000	13.68475			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	40.59914		100.00000	40.50078			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.82394			0.00	0	47,000,000.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	13.68475		100.00000	13.65160			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.86922			0.00	0	25,000,000.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	53.33791		100.00000	53.17139			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.89212			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.62348			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.89000	141.14432		8.89000	141.11097			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.80667			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.65970				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.03000	95.88504	9.03000	95.86204				0.00	0	1,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.08000	66.49204	9.08000	97.73847				0.00	0	100,000.00
LGL04	On 14/08/2020	Spot Bond	9.55500	103.22008	9.55500	98.39076				0.00	0	3,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	102.11459				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	11.59000	100.46840	11.59000	100.43748				0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.32180				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.75479				0.00	0	0.00
MAQ035	On 10/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.81492				0.00	0	0.00
MAQ036	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.37146				0.00	0	0.00
MAQ037	On 18/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.26911				0.00	0	0.00
MAQ038	On 12/11/2013	Spot Bond	0.00000	100.00000	0.00000	98.91574				0.00	0	0.00
MAQ06U	On 03/09/2013	Spot Bond	100.00000	98.64865	100.00000	98.38275				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.83595				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.32353				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.87589				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.74118				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.52318				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	102.25681				0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	99.86154				0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.94040				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.21609				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.59175				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	87.48061	100.00000	87.27669				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	83.54442	100.00000	83.35835				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MBP21U	On 11/04/2014	Spot Bond	100.00000		61.32987	100.00000	61.18129				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		39.88163	100.00000	39.78501				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		38.94034	100.00000	38.84600				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		10.13022	100.00000	10.10568				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		24.73199	100.00000	24.67208				0.00	0	0.00
MBP27U	On 04/10/2013	Spot Bond	100.00000		91.02244	100.00000	90.79602				0.00	0	0.00
MBP28U	On 07/11/2013	Spot Bond	100.00000		83.90805	100.00000	83.71560				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.78000		104.42786	8.78000	104.40335				0.00	0	1,900,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.50277				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	0.00000		100.00000	0.00000	101.27459				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.38865				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	102.51403				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	102.53362				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	102.63152				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.99088				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	101.04015				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.16500		104.55665	8.16500	104.53380				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.85000		103.42796	8.85000	103.40362				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.72000		103.10420	9.72000	103.07761				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.91000		105.98530	5.91000	105.96844				10,638,000,000.00	1,800,000	12,650,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.16549				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.21256				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.75500		104.18876	9.75500	104.16148				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.49000		105.73439	7.49000	105.71327				0.00	0	24,600,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	99.96497				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
MIL02		On 31/05/2017	Spot Bond	9.09000	101.18379		9.09000	101.15922			0.00	0	0.00
MQB01		On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.96656			0.00	0	0.00
MQB02		On 31/05/2017	Spot Bond	8.79000	101.10606		8.79000	101.08230			0.00	0	2,300,000.00
MTN01U		On 08/10/2013	Spot Bond	100.00000	90.12346		100.00000	89.90148			0.00	0	0.00
MTN02		On 13/07/2014	Spot Bond	6.39000	104.46117		6.39000	104.44332			0.00	0	1,000,000.00
MTN02U		On 13/01/2014	Spot Bond	100.00000	72.70916		100.00000	72.56461			0.00	0	0.00
MTN03		On 13/07/2015	Spot Bond	7.54000	104.30249		7.54000	104.28152			0.00	0	5,000,000.00
MTN03U		On 28/10/2013	Spot Bond	100.00000	85.88235		100.00000	85.68075			0.00	0	0.00
MTN04		On 13/07/2017	Spot Bond	8.73500	105.77434		8.73500	105.74977			0.00	0	800,000.00
MTN04U		On 27/01/2014	Spot Bond	100.00000	70.73643		100.00000	70.59961			0.00	0	0.00
MTN05		On 28/10/2013	Spot Bond	5.66000	102.94221		5.66000	102.92640			0.00	0	0.00
N4A111		On 14/08/2020	Spot Bond	100.00000	6.14247		100.00000	6.12760			0.00	0	0.00
N4A202		On 14/08/2020	Spot Bond	100.00000	0.25074		100.00000	0.25014			0.00	0	0.00
N4A205		On 14/08/2020	Spot Bond	100.00000	6.42697		100.00000	6.41141			0.00	0	0.00
N4A208		On 14/08/2020	Spot Bond	100.00000	6.50456		100.00000	6.48881			0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond	100.89771	5.97807		100.89771	5.96347			0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	6.05857		100.61875	6.04380			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	100.22832			0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.23397			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.23784			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.24197			0.00	6,000,000	1,500,000.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.24572			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.24744			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.27032			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.29674			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.25074		100.00000	0.25014			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.25074		100.00000	0.25014			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.24500	96.24145		9.24500	96.21782			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.29000	103.63420		7.29000	99.64943			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.94531			0.00	48,900,000	12,000,000.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.88546			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.27495			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.80464			0.00	212,100	70,700.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.47970			0.00	25,000,000	25,000,000.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.01645			0.00	10,000,000	10,000,000.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.55953			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	7.14000	111.16635		7.14000	111.14516			22,348,200,000.00	3,130,000	3,865,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.80823			0.00	2,700,000	900,000.00
NBK3A		On 09/09/2019	Spot Bond	9.03000	116.13869		9.03000	116.11081			15,134,280,000.00	1,676,000	1,238,000.00
NBK4		On 28/10/2024	Spot Bond	11.06500	30.98549		11.06500	30.97659			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.59000	106.63856		7.59000	106.61686			0.00	0	9,500,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.76021			0.00	0	100,000.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.80345			0.00	0	0.00
NBK8A		On 24/03/2014	Spot Bond	6.75500	104.49418		6.75500	104.47531			0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	0.00000	100.00000		0.00000	101.41422			0.00	0	20,000,000.00
NBK9A		On 23/03/2016	Spot Bond	7.79000	107.62481		7.79000	107.60247			0.00	0	300,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.14314			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.03679			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.24766			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.00494			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.86940			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.90916			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	84.77340			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.91441			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	100.63783			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.69766			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.56740			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.90183			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	80.83472			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond		0.00000	100.00000		0.00000	99.96780			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.63541			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.42738			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.96320			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.25018			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.27371			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.19842			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.95582			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.15228			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.14395			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.14301			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.29000		108.88213		8.29000	108.85809			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.72940			0.00	0	550,000.00
NED6	On 20/09/2013	Spot Bond	5.17000		104.59407		5.17000	104.57930			72,380,000,000.00	14,000,000	3,500,000.00
NED8	On 08/02/2014	Spot Bond	6.17000		101.64918		6.17000	101.63247			0.00	0	100,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.78846			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.18000		114.93559		12.18000	114.89867			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	110.05681			0.00	0	0.00
NET46	On 25/10/2013	Spot Bond	0.00000		100.00000		0.00000	99.15660			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.84122			0.00	0	200,000.00
NILB10	On 08/12/2016	Spot Bond	2.29000		157.84752		2.29000	157.85259			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.80500		103.67368		8.80500	103.64941			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.23869			0.00	0	0.00
NPL05	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.19768			0.00	0	0.00
NPL06	On 10/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.19768			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.43500		105.13731		9.43500	105.11067			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.10495			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.46396			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.09956			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.09850			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.10259			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.63500		105.11084		9.63500	106.03148			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.10670			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.10264			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
NQ1B15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.10502			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	9.83500	105.08463		9.83500	105.05689			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.11318			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.10832			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.10663			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.13710			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.12731			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.10987			0.00	0	0.00
NRA013		On 31/10/2013	Spot Bond	4.12500	136.00402		4.12500	136.00159			0.00	0	30,000,000.00
NRA014		On 30/04/2014	Spot Bond	6.79000	106.55671		6.79000	106.53738			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond	8.52000	118.51841		8.52000	118.49140			29,785,920,000.00	3,496,000	9,948,000.00
NRA022		On 31/10/2022	Spot Bond	8.97500	124.17636		8.97500	124.14674			0.00	0	7,600,000.00
NRA023		On 31/05/2023	Spot Bond	2.18500	163.82896		2.18500	163.83468			0.00	0	83,000,000.00
NRA028		On 30/11/2028	Spot Bond	9.57000	124.25197		9.57000	124.22024			67,391,940,000.00	7,042,000	6,621,000.00
NTC10		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.75460			0.00	0	0.00
NTC11		On 18/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.73460			0.00	0	0.00
NTC12		On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.80279			0.00	0	0.00
NTC13		On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.50141			0.00	0	0.00
NTC15		On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.43475			0.00	1,500,000	500,000.00
NTC16		On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.20704			0.00	0	0.00
NYT101		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	15.36744		100.00000	15.33022			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond	100.00000	20.59371		100.00000	20.54383			0.00	0	0.00
OCT1A4		On 18/10/2015	Spot Bond	100.00000	20.64164		100.00000	20.59164			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
OCT1B1	On 18/10/2015	Spot Bond	100.00000		20.67041	100.00000	20.62033				0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000		21.36061	100.00000	21.30887				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000		22.12752	100.00000	22.07391				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000		26.92066	100.00000	26.85545				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.57000		107.67012	6.57000	107.65110				0.00	0	1,100,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		9.21590	100.00000	9.19357				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	94.65000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		31.63580	100.00000	31.55916				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000		10.63375	100.00000	10.60799				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000		100.00000	0.00000	100.60551				0.00	0	0.00
PMM08	On 28/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.23433				0.00	0	0.00
PMM09	On 04/03/2014	Spot Bond	0.00000		100.00000	0.00000	100.89658				0.00	0	0.00
PNP11	On 12/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.23312				0.00	0	0.00
PNP12	On 21/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.08734				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.21515				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.73572				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.17198				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.15072				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.27583				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.27809				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.22030				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	101.17585				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000		100.00000	0.00000	101.25678				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.35175				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	101.27827				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.22223			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.43314			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	101.34588			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	101.27634			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.51470			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.53094			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.53825			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.55449			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.62424			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.64045			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000		100.00000		0.00000	100.23150			0.00	8,100,000	2,100,000.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.55838			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.34000		113.25635		6.34000	113.23715			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	5.79000		94.20335		5.79000	94.18874			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.31000		36.69976		8.31000	36.69159			0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.37000		119.59609		6.34000	119.63749		134,527,111,981,080.00	21,118,855,884	15,506,507,000.00	
R158	On 15/09/2015	Spot Bond	6.34000		119.65778		6.34000	119.63749			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.24000		88.18518		6.24000	88.17046			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.34000		125.67187		6.34000	125.65056			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.17000		83.10134		6.17000	83.08761			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.52000		117.53944		8.49000	117.77490		70,233,725,400,000.00	8,243,395,000	14,036,158,107.00	
R187P	On 21/12/2026	Spot Bond	8.23000		34.17781		8.23000	34.17028			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.15000		31.87824		8.15000	31.87128			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.80500		271.35553		1.78000	271.92484		420,457,783,000.00	232,940,600	271,004,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R201		On 21/12/2014	Spot Bond	5.43500	105.77799		5.42000	105.78186			115,004,600,000.00	21,160,000	1,893,180,000.00
R202		On 07/12/2033	Spot Bond	2.42500	198.23700		2.42000	198.39073			2,499,872,602,500.00	1,030,875,300	1,470,663,200.00
R2023		On 28/02/2023	Spot Bond	8.24000	96.77226		8.19500	97.03820			12,906,064,800,000.00	1,566,270,000	5,043,367,000.00
R203		On 15/09/2017	Spot Bond	7.26000	107.15563		7.23000	107.24075			29,589,934,836,000.00	4,075,748,600	4,301,731,700.00
R2037		On 31/01/2037	Spot Bond	9.35000	92.63544		9.35000	92.61244			2,805,000,000,000.00	300,000,000	999,000,000.00
R204		On 21/12/2018	Spot Bond	7.45500	103.84582		7.43000	103.93480			18,407,356,695,000.00	2,469,129,000	5,862,947,971.00
R2048		On 28/02/2048	Spot Bond	9.41000	93.23348		9.41000	93.21019			7,245,700,000,000.00	770,000,000	2,131,322,000.00
R205		On 31/03/2014	Spot Bond	100.00000	62.35318		100.00000	62.20213			0.00	0	0.00
R206		On 15/01/2014	Spot Bond	5.49000	101.62531		5.47500	101.61606			0.00	0	2,120,260,000.00
R207		On 15/01/2020	Spot Bond	7.79500	98.17527		7.75500	98.34998			30,522,372,486,500.00	3,915,634,700	6,390,973,136.00
R208		On 31/03/2021	Spot Bond	7.94000	96.08927		7.89500	96.31153			32,270,295,860,000.00	4,064,269,000	6,528,276,000.00
R209		On 31/03/2036	Spot Bond	9.28000	74.12519		9.23000	74.46985			12,977,950,080,000.00	1,398,486,000	9,004,853,980.00
R210		On 31/03/2028	Spot Bond	2.30000	152.60194		2.33000	152.05749			553,048,800,000.00	240,456,000	619,517,681.00
R211		On 31/01/2017	Spot Bond	0.20000	127.19925		0.20000	127.21057			0.00	0	222,000,000.00
R212		On 31/01/2022	Spot Bond	1.75500	126.85151		1.72000	127.19248			3,242,873,205,000.00	1,847,791,000	1,064,409,000.00
R213		On 28/02/2031	Spot Bond	9.09500	81.78322		9.04500	82.13932			21,502,608,185,000.00	2,364,223,000	5,502,613,325.00
R214		On 28/02/2041	Spot Bond	9.35500	71.91542		9.35500	71.89757			11,606,842,050,000.00	1,240,710,000	8,121,427,000.00
R224C		On 15/09/2013	Spot Bond	5.18000	99.75932		5.18000	99.74520			0.00	0	0.00
R225C		On 15/03/2014	Spot Bond	5.28000	97.19363		5.28000	97.17987			0.00	0	0.00
R226C		On 15/09/2014	Spot Bond	5.39000	94.58763		5.39000	94.57396			0.00	0	0.00
R227C		On 15/03/2015	Spot Bond	6.40000	90.71874		6.40000	90.70321			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	6.24000	88.18518		6.24000	88.17046			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	6.16000	85.68617		6.16000	85.67205			0.00	0	0.00
R230C		On 15/09/2016	Spot Bond	6.17000	83.10134		6.17000	83.08761			0.00	0	0.00
R324C		On 21/12/2013	Spot Bond	5.45500	98.32479		5.45500	98.31034			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R325C	On 21/06/2014	Spot Bond		5.47500	95.71157		5.47500	95.69744			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.42500	93.22076		5.42500	93.20713			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.31000	89.35634		6.31000	89.34117			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.18000	86.87615		6.18000	86.86171			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.16000	84.31813		6.16000	84.30415			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.22000	81.64123		6.22000	81.62757			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.20500	76.35429		7.20500	76.33953			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.25500	73.54610		7.25500	73.53178			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.43500	70.38119		7.43500	70.36715			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.41500	67.92809		7.41500	67.91458			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.39500	65.57314		7.39500	65.56013			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.38500	63.27353		7.38500	63.26099			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.71500	59.71285		7.71500	59.70050			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.69500	57.57599		7.69500	57.56411			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.81500	54.94477		7.81500	54.93326			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.78500	53.00559		7.78500	52.99453			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.75500	51.14964		7.75500	51.13901			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.72500	49.37295		7.72500	49.36273			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.68500	47.71682		7.68500	47.70699			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.64500	46.13405		7.64500	46.12459			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.43000	40.95392		8.43000	40.94468			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.39000	39.46853		8.39000	39.45967			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.35000	38.05165		8.35000	38.04315			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.31000	36.69976		8.31000	36.69159			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.27000	35.40952		8.27000	35.40168			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
R350C	On 21/12/2026	Spot Bond		8.23000	34.17781		8.23000	34.17028			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.19000	33.00164		8.19000	32.99441			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.15000	31.87824		8.15000	31.87128			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.92714			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.06849			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.04084			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.12828			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.95159			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	11.12421		100.00000	11.09726			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	3.83947		100.00000	3.83017			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.48832			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.39598			0.00	0	0.00
RCSC13	On 06/12/2013	Spot Bond		0.00000	100.00000		0.00000	101.29981			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.47700			0.00	0	0.00
RCSC15	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.24123			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.09828			0.00	0	1,000,000.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.44218			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.16093			0.00	140,000	70,000.00
RDFC04	On 06/09/2013	Spot Bond		100.00000	100.71749		100.00000	100.44819			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond		0.00000	100.00000		0.00000	101.02982			0.00	0	0.00
RDFC09	On 06/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.21316			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.75690			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.14456			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.88268			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.93529			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.43167			0.00	0	0.00
RES22	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.71983			0.00	0	0.00
RES23	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.19101			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.55272			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	100.92129			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.67771			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.85821			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.76584			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.76584			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.56477			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond		0.00000	100.00000		0.00000	100.99680			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.72309			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.93353			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.08652			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond		0.00000	100.00000		0.00000	100.75402			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	103.19859		12.35000	103.16499			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.71983			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.48745			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.21105		100.00000	12.18146			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.60103			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.28043			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond		0.00000	100.00000		0.00000	99.95924			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond		100.00000	80.70175		100.00000	80.52516			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.04225			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
RPI01	On 22/07/2016	Spot Bond	5.25000	100.53657		5.25000	100.52240			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.14740		100.00000	1.14465			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	6.25170		100.00000	6.23656			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	14.39984		100.00000	14.36495			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	12.46400		100.00000	12.43381			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	104.13065			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	101.19471			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.19500	107.70750		9.19500	107.68104			0.00	0	3,500,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.18269			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.64000	111.79477		7.64000	111.77200			14,195,120,000.00	1,858,000	31,404,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.03796			0.00	0	830,200.00
SBK14	On 01/12/2017	Spot Bond	9.28000	103.63334		9.28000	103.60766			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	100.70902			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.41394			0.00	0	16,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	100.58790			0.00	0	1,100,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.72253			0.00	0	200,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.70857			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.64000	105.69547		7.64000	105.67393			44,098,080,000.00	5,772,000	14,961,000.00
SBK9	On 10/04/2018	Spot Bond	9.03000	100.88420		9.03000	100.85986			0.00	0	4,600,000.00
SBK111	On 09/04/2014	Spot Bond	1.80000	132.81277		1.80000	132.81878			1,890,000,000.00	1,050,000	2,050,000.00
SBN18	On 14/09/2013	Spot Bond	5.51780	101.29998		5.51780	165.27076			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	7.80000	116.70637		7.80000	116.68211			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.66000	116.98496		7.66000	116.96107			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.59000	117.12460		7.59000	117.10090			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.63000	102.46156		8.63000	102.43803			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.73500	116.83560		7.73500	116.81151			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SBN35	On 15/09/2015	Spot Bond	7.70000	116.90527		7.70000	116.88127			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.26841			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.08764			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.48856			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.06773			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	85.53370		100.00000	85.33663			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.28000	105.96298		8.28000	105.93962			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000		0.00000	100.35732			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.12397			0.00	200,000	2,200,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.18724			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	2.01168		100.00000	2.00722			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.23160			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.54500	105.27915		9.54500	105.25234			0.00	0	100,000.00
SBS20	On 15/05/2026	Spot Bond	10.14000	102.22931		10.14000	102.20184			53,539,200,000.00	5,280,000	2,740,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.26126			0.00	0	200,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.52961			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.35482			0.00	0	100,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.03480			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.92000	102.09313		8.92000	102.06892			0.00	0	900,000.00
SBS3	On 25/05/2026	Spot Bond	9.19000	94.77294		9.19000	94.74981			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.59500	96.86115		9.59500	96.83648			0.00	0	200,000.00
SBS9	On 07/07/2016	Spot Bond	7.52000	111.48149		7.52000	111.45913			0.00	0	600,000.00
SBSI11	On 07/12/2023	Spot Bond	2.31000	130.26834		2.31000	260.40510			0.00	0	400,000.00
SBSI12	On 31/01/2017	Spot Bond	0.90000	105.57523		0.90000	124.31193			0.00	0	100,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	105.92000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000	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	6.59436	100.00000	6.57838	100.00000	6.57838			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	152.61925	0.00000	82.63494	0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.47000	108.75967	1.47000	122.00881	1.47000	122.00881			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.62035	6.50000	102.60242	6.50000	102.60242			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.42417	0.00000	101.42417			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.14815	0.00000	101.14815			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.87333	0.00000	102.87333			0.00	0	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.33000	99.60235	9.33000	99.57754	9.33000	99.57754			0.00	0	200,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.26351	0.00000	102.26351			0.00	0	25,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.91014	0.00000	100.91014			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.25058	0.00000	101.25058			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.11929	0.00000	101.11929			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.47491	0.00000	100.47491			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.64000	105.57370	7.64000	105.55219	7.64000	105.55219			0.00	0	8,400,000.00
SLI3	On 15/08/2023	Spot Bond	9.03000	102.74950	9.03000	99.00377	9.03000	99.00377			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SNT01	On 15/09/2017	Spot Bond		8.68000	102.29525		8.68000	102.27163			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.26318			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.12533			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.30602			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.12634			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.53000	104.32427		8.53000	104.30046			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.04292			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.75619			0.00	0	7,000,000.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.78783			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.57500	95.64208		9.57500	95.61764			0.00	0	28,800,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.90713			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.26262			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.66088			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.50300	88.12610		9.50300	88.10374			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.56500	87.82805		9.56500	87.80563			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.66500	104.21022		6.66500	104.19156			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		9.01500	92.45030		9.01500	92.42814			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.37420			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.41000	103.19744		8.41000	103.17433			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond		7.24000	117.82631		7.24000	117.80355			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.77000	97.86609		2.77000	98.24124			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.38000	99.41081		8.38000	99.86401			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.62556			0.00	0	0.00
SSN014	On 23/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.89366			0.00	120,000,000	60,000,000.00
SSN015	On 26/08/2018	Spot Bond		100.00000	10.89512		100.00000	1.74951			10,000,000,000,000.00	100,000,000	100,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
SSN016	On 26/08/2018	Spot Bond	100.00000	8.56110	100.00000	1.74951				9,250,000,000,000.00	92,500,000	42,500,000.00
SY1003	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1004	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.98557				0.00	0	0.00
SY1005	On 09/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.82636				0.00	0	0.00
SY1006	On 17/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.70789				0.00	0	0.00
SY1008	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.52016				0.00	0	0.00
SY1009	On 21/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.21267				0.00	0	0.00
SY1011	On 29/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.09545				0.00	0	0.00
SY1012	On 29/10/2013	Spot Bond	0.00000	100.00000	0.00000	99.09581				0.00	0	0.00
SY1013	On 05/11/2013	Spot Bond	0.00000	100.00000	0.00000	98.99692				0.00	0	0.00
SY1014	On 12/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.49382				0.00	0	0.00
SY1015	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	98.86506				0.00	0	0.00
SY1016	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	98.80989				0.00	0	0.00
SY1017	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	98.80939				0.00	0	0.00
SY1018	On 19/11/2013	Spot Bond	0.00000	100.00000	0.00000	98.79298				0.00	0	0.00
SY1019	On 18/09/2013	Spot Bond	0.00000	100.00000	0.00000	99.69617				0.00	0	0.00
SY1020	On 22/11/2013	Spot Bond	0.00000	100.00000	0.00000	98.75230				0.00	12,000,000	3,000,000.00
SY1021	On 26/11/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.90000	115.85764	6.90000	115.83617				0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	9.05000	103.33572	9.05000	103.31073				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	55.67240	100.00000	55.54985				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	39.89786	100.00000	39.80121				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	18.87624	100.00000	18.83051				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.68500	104.27470	6.68500	104.25607				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.67912				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.42787			0.00	0	0.00
TFS114	On 16/09/2013	Spot Bond		0.00000	100.00000		0.00000	101.07507			0.00	0	0.00
TFS115	On 26/11/2013	Spot Bond		0.00000	100.00000		0.00000	98.70677			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.13596			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.49858			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.59000	103.59783		7.59000	103.57685			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond		0.00000	100.00000		0.00000	99.87253			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond		0.00000	100.00000		0.00000	100.14477			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond		0.00000	100.00000		0.00000	100.22378			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.72589			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.74794			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	100.88045		7.83000	100.85939			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.71375			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.74133			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.78958			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.71375			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.74133			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	76.08160		7.16000	100.74614			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.79532			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.79092			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.89652			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.88223			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.31174			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.26279			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.44929			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.47167			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	102.18869		8.73000	100.65946			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.50312			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.56449			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.78091			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.75148			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.39468		101.06155	6.37905			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.70934			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	104.93519			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.80854			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.85256			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.31609			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.71921			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.73479			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.74592			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.73479			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.74592			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.75148			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.72811			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.74592			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.80709			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.80709			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.80709			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.89598			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.91818			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.89043			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.33334			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.36093			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.34990			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000		100.00000		0.00000	101.04567			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.29000		109.45343		8.29000	109.42914			0.00	0	4,100,000.00
TL20	On 22/02/2020	Spot Bond	7.93000		93.53271		7.93000	93.48767			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.17000		106.44938		8.17000	106.42622			31,405,480,000.00	3,844,000	1,004,831,000.00
TN20	On 17/09/2020	Spot Bond	8.90500		112.91884		8.90500	112.89211			0.00	0	270,106,000.00
TN23	On 06/11/2023	Spot Bond	9.22000		113.64205		9.22000	113.61421			54,232,040,000.00	5,882,000	102,200,000.00
TN25	On 19/08/2025	Spot Bond	9.51000		100.18194		9.51000	100.15665			0.00	0	154,000,000.00
TN27	On 14/11/2027	Spot Bond	9.56500		97.45317		9.56500	97.42843			86,065,870,000.00	8,998,000	17,817,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.11575			0.00	0	400,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.10579			0.00	0	15,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.46026			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.23329			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.24003			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.24064			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.27348			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.34163			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.90484			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.94164			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.96368			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.94648		10.00000	99.91972			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.94781		9.75000	99.92172			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
TR32	On 31/12/2099	Spot Bond	100.00000		9.94850	100.00000	9.92284				0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TSP141	On 31/10/2013	Spot Bond	0.00000		100.00000	0.00000	99.31551				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	98.89494				0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000		100.00000	0.00000	96.26991				0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000		100.00000	0.00000	95.98985				0.00	0	0.00
TSP146	On 27/12/2013	Spot Bond	0.00000		100.00000	0.00000	98.21528				0.00	0	0.00
TSP147	On 09/01/2014	Spot Bond	0.00000		100.00000	0.00000	98.01455				0.00	0	0.00
TWC019	On 08/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.75201				0.00	0	0.00
TWC020	On 10/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.72359				0.00	0	0.00
TWC021	On 14/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.69277				0.00	0	0.00
TWC022	On 16/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.64855				0.00	0	0.00
TWC023	On 24/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.41348				0.00	0	0.00
TWC024	On 11/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.29441				0.00	0	0.00
TWC025	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.20570				0.00	0	0.00
TWC026	On 18/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.17665				0.00	0	0.00
TWC027	On 24/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.10216				0.00	0	0.00
TWCJ04	On 16/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.75945				0.00	0	0.00
TWCJ05	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.23907				0.00	0	0.00
TWCM04	On 16/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.64493				0.00	0	0.00
TWCM05	On 14/11/2013	Spot Bond	0.00000		100.00000	0.00000	100.20762				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.29500		112.70724	9.29500	107.33601				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.26586			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.81444			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.13938			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.57000	106.67765		9.57000	106.65055			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond		100.00000	85.38168		100.00000	85.18585			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond		100.00000	85.47608		100.00000	85.28003			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond		100.00000	85.50754		100.00000	85.31143			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond		0.00000	100.00000		0.00000	100.92138			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.96368			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.35393			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.36675			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.36737			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.08165			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.11496			0.00	0	0.00
VOD008	On 08/10/2013	Spot Bond		0.00000	100.00000		0.00000	101.34774			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	138.44000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.70000	117.42738		6.70000	117.40635			0.00	0	92,100,000.00
WS05	On 01/08/2018	Spot Bond		0.51000	239.87805		0.51000	239.89733			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond		6.74000	105.92311		6.74000	105.90403			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.73500	106.30120		7.73500	106.27928			0.00	0	85,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.98500	106.85863		7.98500	106.83590			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.38000	105.39794		8.38000	105.37443			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.43500	105.41783		8.43500	105.39416			31,901,170,000.00	3,782,000	16,891,000.00
Z006	On 31/08/2013	Spot Bond		5.39500	99.97045		5.39500	99.95568			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond		5.45500	98.62915		5.45500	98.61461			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
Z014	On 30/06/2015	Spot Bond		6.29000	89.24678		6.29000	89.23176			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond		5.44500	96.89348		5.44500	96.87925			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond		5.45500	95.59550		5.45500	95.58152			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.22000	87.71827		6.22000	87.70359			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		5.43500	93.50301		5.43500	93.48939			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.29000	89.23176		6.29000	89.21675			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond		7.37500	64.34994		7.37500	64.33728			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond		100.00000	12.42899		100.00000	12.40541			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond		100.00000	0.05005		100.00000	0.04995			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond		100.00000	12.42899		100.00000	12.40541			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond		100.00000	33.30241		100.00000	33.23923			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond		100.00000	34.07004		100.00000	34.00540			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond		100.00000	31.93974		100.00000	31.87915			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond		100.00000	31.93974		100.00000	31.87915			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond		100.00000	30.28578		100.00000	30.22832			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond		100.00000	30.28578		100.00000	30.22832			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond		100.00000	28.66298		100.00000	28.60859			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond		100.00000	28.66298		100.00000	28.60859			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond		100.00000	26.97302		100.00000	26.92185			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond		100.00000	26.97302		100.00000	26.92185			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond		100.00000	25.43095		100.00000	25.38271			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond		100.00000	25.43095		100.00000	25.38271			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond		100.00000	23.93156		100.00000	23.88616			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond		100.00000	23.93156		100.00000	23.88616			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond		100.00000	22.64924		100.00000	22.60626			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Nominal Value	Contracts Traded	Open Interest
ZA022	On 18/11/2015	Spot Bond	100.00000	21.43562	100.00000	21.39495				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	16.03064	100.00000	16.00023				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	15.14289	100.00000	15.11416				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	14.25007	100.00000	14.22304				0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	14.25007	100.00000	14.22304				0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	13.48651	100.00000	13.46092				0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	12.73965	100.00000	12.71548				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	11.98852	100.00000	11.96578				0.00	0	0.00

Total for j-Bonds : **415,096,649,228,300.00** **5,981,466,744** **98 483 467 757.00**

Grand Total: **415,097,005,069,579.00** **5,981,502,474** **98 485 719 598.00**